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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
03/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	2025 On 05-August-21			Bond Future	153.48	153.6860	153.4777	153.6860	5,354.00
03/06/2021	2025 On 04-November-21			Bond Future	155.19	155.4059	155.1948	155.4059	0.00
03/06/2021	2025 On 03-February-22			Bond Future	155.46	155.6736	155.4597	155.6736	0.00
03/06/2021	2025 On 05-May-22			Bond Future	157.34	157.5516	157.3350	157.5516	0.00
03/06/2021	2029 On 05-August-21			Bond Future	114.21	114.9657	114.2090	114.9657	3,031.00
03/06/2021	2029 On 04-November-21			Bond Future	114.34	115.1014	114.3359	115.1014	0.00
03/06/2021	2029 On 03-February-22			Bond Future	115.68	116.4539	115.6792	116.4539	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
03/06/2021	2029 On 05-May-22			Bond Future	115.90	116.6833	115.8992	116.6833	0.00
03/06/2021	2030 On 05-August-21			Bond Future	8.98	94.3077	8.9771	94.3077	100,948.00
03/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7915	8	7915	8	0.00
03/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	962	1	962	1	5,000.00
03/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3843	4	3843	4	0.00
03/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4870	5	4870	5	0.00
03/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1982	2	1982	2	600.00
03/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7315	7	7315	7	0.00
03/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	163	0	163	0	200.00
03/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7869	8	7869	8	0.00
03/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7822	8	7822	8	0.00
03/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6633	6	6633	6	0.00
03/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1665	2	1665	2	479.00
03/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3649	4	3649	4	600.00
03/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15649	15	15649	15	0.00
03/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1543	1	1543	1	200.00
03/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7717	8	7717	8	0.00
03/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	2	0	2	0	600.00
03/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	233	0	233	0	200.00
03/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2661	3	2661	3	0.00
03/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	183	0	183	0	0.00
03/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3697	4	3697	4	0.00
03/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	179	0	179	0	0.00
03/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2135	2	2135	2	0.00
03/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	1035	1	1035	1	0.00
03/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	646	1	646	1	479.00
03/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2498	3	2498	3	0.00
03/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	958	1	958	1	5,000.00
03/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	318	0	318	0	479.00
03/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	175	0	175	0	0.00
03/06/2021	2030 On 04-November-21			Bond Future	9.16	95.3407	9.1625	95.3407	0.00
03/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1981	2	1981	2	300.00
03/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11628	11	11628	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
03/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8152	8	8152	8	0.00
03/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5380	5	5380	5	29.00
03/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8071	8	8071	8	0.00
03/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10859	11	10859	11	0.00
03/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3064	3	3064	3	29.00
03/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1070	1	1070	1	300.00
03/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8111	8	8111	8	0.00
03/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	683	1	683	1	0.00
03/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	692	1	692	1	0.00
03/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4151	4	4151	4	0.00
03/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	211	0	211	0	300.00
03/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6099	6	6099	6	0.00
03/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2860	3	2860	3	0.00
03/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	674	1	674	1	0.00
03/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	276	0	276	0	29.00
03/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1470	2	1470	2	0.00
03/06/2021	2030 On 03-February-22			Bond Future	9.36	92.4344	9.3586	92.4344	0.00
03/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4097	4	4097	4	1,000.00
03/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8446	8	8446	8	0.00
03/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4649	5	4649	5	0.00
03/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3608	3	3608	3	0.00
03/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3636	4	3636	4	0.00
03/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2185	2	2185	2	1,000.00
03/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3389	3	3389	3	0.00
03/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1360	1	1360	1	101.00
03/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3664	4	3664	4	0.00
03/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3184	3	3184	3	0.00
03/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3434	4	3434	4	101.00
03/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6644	7	6644	7	0.00
03/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4912	5	4912	5	0.00
03/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3208	3	3208	3	0.00
03/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3233	3	3233	3	0.00
03/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2464	3	2464	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
03/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1004	1	1004	1	1,000.00
03/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2837	3	2837	3	0.00
03/06/2021	2030 On 05-May-22			Bond Future	9.57	93.5293	9.5651	93.5293	0.00
03/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2140	2	2140	2	1,800.00
03/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8440	8	8440	8	0.00
03/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3159	3	3159	3	0.00
03/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5574	5	5574	5	0.00
03/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5541	5	5541	5	0.00
03/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1054	1	1054	1	1,800.00
03/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4794	5	4794	5	0.00
03/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5606	5	5606	5	0.00
03/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1455	1	1455	1	1,073.00
03/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8680	9	8680	9	0.00
03/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2401	2	2401	2	0.00
03/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5656	6	5656	6	0.00
03/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2433	3	2433	3	0.00
03/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2417	3	2417	3	0.00
03/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4261	4	4261	4	1,073.00
03/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7245	7	7245	7	0.00
03/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2863	3	2863	3	1,073.00
03/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1317	1	1317	1	1,800.00
03/06/2021	2032 On 05-August-21			Bond Future	9.68	93.3999	9.6814	93.3999	118,592.00
03/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9699	10	9699	10	0.00
03/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9649	9	9649	9	0.00
03/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9748	10	9748	10	0.00
03/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	144	0	144	0	0.00
03/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	151	0	151	0	0.00
03/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	147	0	147	0	0.00
03/06/2021	2032 On 04-November-21			Bond Future	9.87	90.2776	9.8745	90.2776	21.00
03/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1965	2	1965	2	700.00
03/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15510	15	15510	15	0.00
03/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10622	10	10622	10	0.00
03/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3272	3	3272	3	700.00

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03/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10578	10	10578	10	0.00
03/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10534	10	10534	10	0.00
03/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	537	1	537	1	0.00
03/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	551	1	551	1	0.00
03/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	114	0	114	0	700.00
03/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	544	1	544	1	0.00
03/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3537	4	3537	4	0.00
03/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5286	5	5286	5	0.00
03/06/2021	2032 On 03-February-22			Bond Future	10.07	91.3175	10.0744	91.3175	0.00
03/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4796	5	4796	5	0.00
03/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2704	3	2704	3	210.00
03/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6945	7	6945	7	0.00
03/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1696	2	1696	2	97.00
03/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5125	5	5125	5	0.00
03/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1344	1	1344	1	198.00
03/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5092	5	5092	5	0.00
03/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4135	4	4135	4	0.00
03/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7652	8	7652	8	0.00
03/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5398	5	5398	5	0.00
03/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2607	3	2607	3	400.00
03/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5860	6	5860	6	0.00
03/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3191	3	3191	3	0.00
03/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5059	5	5059	5	0.00
03/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5026	5	5026	5	0.00
03/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	3059	3	3059	3	0.00
03/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	3036	3	3036	3	0.00
03/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4735	5	4735	5	198.00
03/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8424	9	8424	9	0.00
03/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2562	3	2562	3	97.00
03/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2991	3	2991	3	198.00
03/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2818	3	2818	3	210.00
03/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3223	3	3223	3	400.00
03/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5525	6	5525	6	0.00

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03/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1827	2	1827	2	210.00
03/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3757	4	3757	4	97.00
03/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7319	7	7319	7	0.00
03/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	3014	3	3014	3	0.00
03/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	2076	2	2076	2	400.00
03/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5381	6	5381	6	0.00
03/06/2021	2032 On 05-May-22			Bond Future	10.28	88.2524	10.2805	88.2524	0.00
03/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6738	7	6738	7	0.00
03/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6666	7	6666	7	0.00
03/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6702	7	6702	7	0.00
03/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2635	3	2635	3	0.00
03/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2652	3	2652	3	0.00
03/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2619	3	2619	3	0.00
03/06/2021	2033 On 05-August-21			Bond Future	108.47	108.7749	108.4658	108.7749	9,629.00
03/06/2021	2033 On 04-November-21			Bond Future	108.45	108.7669	108.4538	108.7669	0.00
03/06/2021	2033 On 03-February-22			Bond Future	109.73	110.0450	109.7279	110.0450	0.00
03/06/2021	2033 On 05-May-22			Bond Future	109.80	110.1167	109.7956	110.1167	0.00
03/06/2021	2037 On 05-August-21			Bond Future	10.50	84.7672	10.4979	84.7672	128,115.00
03/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10852	11	10852	11	0.00
03/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10903	11	10903	11	0.00
03/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10955	11	10955	11	0.00
03/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	172	0	172	0	0.00
03/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	168	0	168	0	0.00
03/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	165	0	165	0	0.00
03/06/2021	2037 On 04-November-21			Bond Future	10.68	85.6958	10.6835	85.6958	0.00
03/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12871	13	12871	13	0.00
03/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12826	13	12826	13	0.00
03/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10539	10	10539	10	0.00
03/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7033	7	7033	7	600.00
03/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12916	13	12916	13	0.00
03/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	497	1	497	1	0.00
03/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	907	1	907	1	600.00
03/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	2005	2	2005	2	0.00

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03/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	503	1	503	1	0.00
03/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	491	1	491	1	0.00
03/06/2021	2037 On 03-February-22			Bond Future	10.88	82.4283	10.8783	82.4283	0.00
03/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6634	6	6634	6	0.00
03/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6596	6	6596	6	0.00
03/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6557	6	6557	6	0.00
03/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	3001	3	3001	3	0.00
03/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	3043	3	3043	3	0.00
03/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	3022	3	3022	3	0.00
03/06/2021	2037 On 05-May-22			Bond Future	11.08	83.4049	11.0789	83.4049	0.00
03/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7617	7	7617	7	0.00
03/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7540	7	7540	7	0.00
03/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7579	7	7579	7	0.00
03/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3111	3	3111	3	0.00
03/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3148	3	3148	3	0.00
03/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3130	3	3130	3	0.00
03/06/2021	2038 On 05-August-21			Bond Future	120.99	121.6303	120.9891	121.6303	7,713.00
03/06/2021	2038 On 04-November-21			Bond Future	122.34	122.9916	122.3427	122.9916	0.00
03/06/2021	2038 On 03-February-22			Bond Future	122.03	122.6836	122.0271	122.6836	0.00
03/06/2021	2038 On 05-May-22			Bond Future	123.50	124.1640	123.4993	124.1640	0.00
03/06/2021	2040 On 05-August-21			Bond Future	10.68	86.5545	10.6811	86.5545	86,242.00
03/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11688	11	11688	11	0.00
03/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6725	7	6725	7	900.00
03/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22951	23	22951	23	0.00
03/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11635	11	11635	11	0.00
03/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11582	11	11582	11	0.00
03/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4267	4	4267	4	900.00
03/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1695	2	1695	2	0.00
03/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	163	0	163	0	0.00
03/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
03/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	169	0	169	0	0.00
03/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	858	1	858	1	0.00
03/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	166	0	166	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
03/06/2021	2040 On 04-November-21			Bond Future	10.86	87.5027	10.8641	87.5027	0.00
03/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13124	13	13124	13	0.00
03/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13077	13	13077	13	0.00
03/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13030	13	13030	13	0.00
03/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	606	1	606	1	0.00
03/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	599	1	599	1	0.00
03/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	592	1	592	1	0.00
03/06/2021	2040 On 03-February-22			Bond Future	11.06	84.0058	11.0561	84.0058	0.00
03/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6714	7	6714	7	0.00
03/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6674	7	6674	7	0.00
03/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6754	7	6754	7	0.00
03/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	3312	3	3312	3	0.00
03/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	3289	3	3289	3	0.00
03/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	3266	3	3266	3	0.00
03/06/2021	2040 On 05-May-22			Bond Future	11.25	85.0012	11.2534	85.0012	0.00
03/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1684	2	1684	2	1,200.00
03/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7617	7	7617	7	0.00
03/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7578	7	7578	7	0.00
03/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3178	3	3178	3	1,200.00
03/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12169	12	12169	12	0.00
03/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7657	7	7657	7	0.00
03/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3453	4	3453	4	0.00
03/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1632	2	1632	2	1,200.00
03/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3474	4	3474	4	0.00
03/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7868	8	7868	8	0.00
03/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3496	4	3496	4	0.00
03/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	12013	12	12013	12	0.00
03/06/2021	2044 On 05-August-21			Bond Future	10.72	83.3258	10.7249	83.3258	60,407.00
03/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12087	12	12087	12	0.00
03/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12034	12	12034	12	0.00
03/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12139	12	12139	12	0.00
03/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	143	0	143	0	0.00
03/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	146	0	146	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
03/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	149	0	149	0	0.00
03/06/2021	2044 On 04-November-21			Bond Future	10.90	84.2386	10.8994	84.2386	0.00
03/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12958	13	12958	13	0.00
03/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12912	13	12912	13	0.00
03/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13005	13	13005	13	0.00
03/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	630	1	630	1	0.00
03/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	645	1	645	1	0.00
03/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	637	1	637	1	0.00
03/06/2021	2044 On 03-February-22			Bond Future	11.08	80.8293	11.0821	80.8293	0.00
03/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6810	7	6810	7	0.00
03/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6769	7	6769	7	0.00
03/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6729	7	6729	7	0.00
03/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3362	3	3362	3	0.00
03/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	3339	3	3339	3	0.00
03/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	3316	3	3316	3	0.00
03/06/2021	2044 On 05-May-22			Bond Future	11.27	81.7871	11.2695	81.7871	0.00
03/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7717	8	7717	8	0.00
03/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7677	7	7677	7	0.00
03/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7638	7	7638	7	0.00
03/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3544	4	3544	4	0.00
03/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3522	4	3522	4	0.00
03/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3501	4	3501	4	0.00
03/06/2021	2046 On 05-August-21			Bond Future	112.19	112.1642	112.1884	112.1642	18,098.00
03/06/2021	2046 On 04-November-21			Bond Future	111.64	111.6111	111.6353	111.6111	0.00
03/06/2021	2046 On 03-February-22			Bond Future	112.95	112.9227	112.9470	112.9227	0.00
03/06/2021	2046 On 05-May-22			Bond Future	112.46	112.4383	112.4627	112.4383	0.00
03/06/2021	2050 On 05-August-21			Bond Future	114.29	114.4798	114.2857	114.4798	11,209.00
03/06/2021	2050 On 04-November-21			Bond Future	115.56	115.7608	115.5644	115.7608	0.00
03/06/2021	2050 On 03-February-22			Bond Future	114.97	115.1723	114.9732	115.1723	0.00
03/06/2021	2050 On 05-May-22			Bond Future	116.36	116.5618	116.3603	116.5618	0.00
03/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	8657 On 21-December-26			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
03/06/2021	AL37 On 05-August-21			Index Future	795.21	793.8460	795.2140	793.8460	0.00
03/06/2021	AL37 On 04-November-21			Index Future	804.01	802.6280	804.0090	802.6280	0.00
03/06/2021	AL37 On 03-February-22			Index Future	813.26	811.8650	813.2600	811.8650	0.00
03/06/2021	AL37 On 05-May-22			Index Future	822.88	821.4660	822.8760	821.4660	0.00
03/06/2021	AL7T On 05-August-21			Index Future	907.19	905.0580	907.1880	905.0580	0.00
03/06/2021	AL7T On 04-November-21			Index Future	917.22	915.0700	917.2210	915.0700	0.00
03/06/2021	AL7T On 03-February-22			Index Future	927.77	925.6010	927.7740	925.6010	0.00
03/06/2021	AL7T On 05-May-22			Index Future	938.75	936.5470	938.7450	936.5470	0.00
03/06/2021	ALBI On 05-August-21			Index Future	797.99	795.9840	797.9920	795.9840	134.00
03/06/2021	ALBI On 04-November-21			Index Future	806.82	804.7890	806.8170	804.7890	0.00
03/06/2021	ALBI On 03-February-22			Index Future	816.10	814.0510	816.1010	814.0510	0.00
03/06/2021	ALBI On 05-May-22			Index Future	825.75	823.6780	825.7510	823.6780	0.00
03/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C214 On 28-February-41			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
03/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2021	ES33 On 05-August-21			Bond Future	11.18	78.7153	11.1770	78.7153	350.00
03/06/2021	ES33 On 04-November-21			Bond Future	11.41	75.8208	11.4087	75.8208	0.00
03/06/2021	ES33 On 03-February-22			Bond Future	11.65	76.7123	11.6528	76.7123	0.00
03/06/2021	ES33 On 05-May-22			Bond Future	11.90	73.8610	11.8996	73.8610	0.00
03/06/2021	ES42 On 05-August-21			Bond Future	11.72	77.3476	11.7235	77.3476	4,779.00
03/06/2021	ES42 On 04-November-21			Bond Future	11.94	73.9553	11.9441	73.9553	0.00
03/06/2021	ES42 On 03-February-22			Bond Future	12.17	74.8252	12.1689	74.8252	0.00
03/06/2021	ES42 On 05-May-22			Bond Future	12.40	71.4703	12.4044	71.4703	0.00
03/06/2021	GOVI On 05-August-21			GOVI	788.06	786.1050	788.0640	786.1050	983.00
03/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	689140	67	689140	67	0.00
03/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	689240	67	689240	67	0.00
03/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	689340	67	689340	67	0.00
03/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 04-November-21			GOVI	796.78	794.8010	796.7800	794.8010	0.00
03/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	683600	66	683600	66	0.00
03/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	683700	66	683700	66	0.00
03/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	683800	66	683800	66	0.00
03/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 03-February-22			GOVI	805.95	803.9470	805.9480	803.9470	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
03/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	131980	11	131980	11	0.00
03/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	132080	11	132080	11	0.00
03/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	131880	11	131880	11	0.00
03/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 05-May-22			GOVI	815.48	813.4550	815.4780	813.4550	0.00
03/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	272380	25	272380	25	0.00
03/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	272480	25	272480	25	0.00
03/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	272280	25	272280	25	0.00
03/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2021	IGOV On 05-August-21			Index Future	295.19	295.7550	295.1860	295.7550	576.00
03/06/2021	IGOV On 04-November-21			Index Future	298.52	299.1000	298.5230	299.1000	16.00
03/06/2021	IGOV On 03-February-22			Index Future	302.03	302.6140	302.0290	302.6140	0.00
03/06/2021	IGOV On 05-May-22			Index Future	305.67	306.2630	305.6710	306.2630	0.00
03/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
03/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
03/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
03/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
03/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3400	90.3300	90.3400	0.00
03/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5500	93.5400	93.5500	0.00
03/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.12	94.1400	94.1200	94.1400	0.00
03/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.62	86.6500	86.6200	86.6500	0.00
03/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.27	92.3000	92.2700	92.3000	0.00
03/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.66	80.7300	80.6600	80.7300	0.00
03/06/2021	IS10 On 16-March-26			Interest Rate Swap	77.23	77.3100	77.2300	77.3100	0.00
03/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.68	75.7600	75.6800	75.7600	0.00
03/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.73	77.8200	77.7300	77.8200	0.00
03/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.77	81.8600	81.7700	81.8600	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
03/06/2021	IS10 On 15-March-27			Interest Rate Swap	80.29	80.3900	80.2900	80.3900	0.00
03/06/2021	IS10 On 21-June-27			Interest Rate Swap	82.37	82.4700	82.3700	82.4700	0.00
03/06/2021	IS10 On 20-September-27			Interest Rate Swap	88.15	88.2700	88.1500	88.2700	0.00
03/06/2021	IS10 On 20-December-27			Interest Rate Swap	88.53	88.6500	88.5300	88.6500	0.00
03/06/2021	IS10 On 22-March-28			Interest Rate Swap	81.53	81.6700	81.5300	81.6700	0.00
03/06/2021	IS10 On 20-June-28			Interest Rate Swap	89.32	89.4600	89.3200	89.4600	0.00
03/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
03/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2550	3.7350	96.2550	0.00
03/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	0.00
03/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.1950	3.8050	96.1950	30,000.00
03/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1000	3.8900	96.1000	0.00
03/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0700	3.9200	96.0700	0.00
03/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9300	4.0600	95.9300	0.00
03/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6750	4.3150	95.6750	0.00
03/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.64	95.3400	4.6400	95.3400	471.00
03/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.86	95.1000	4.8600	95.1000	0.00
03/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.7750	5.1850	94.7750	0.00
03/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.39	94.5650	5.3850	94.5650	0.00
03/06/2021	R023 On 05-August-21			Bond Future	5.00	107.4633	5.0035	107.4633	15,432.00
03/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	540	1	540	1	0.00
03/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	527	0	527	0	0.00
03/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	515	0	515	0	0.00
03/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	81	0	81	0	0.00
03/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	78	0	78	0	0.00
03/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	76	0	76	0	0.00
03/06/2021	R023 On 04-November-21			Bond Future	5.12	104.7322	5.1150	104.7322	0.00
03/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	223	0	223	0	0.00
03/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	217	0	217	0	0.00
03/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	211	0	211	0	0.00
03/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	487	1	487	1	0.00
03/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	480	1	480	1	0.00

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03/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	473	1	473	1	0.00
03/06/2021	R023 On 03-February-22			Bond Future	5.24	105.9382	5.2431	105.9382	0.00
03/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	296	0	296	0	0.00
03/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	291	0	291	0	0.00
03/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	302	0	302	0	0.00
03/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	470	0	470	0	0.00
03/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	481	1	481	1	0.00
03/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	476	1	476	1	0.00
03/06/2021	R023 On 05-May-22			Bond Future	5.38	103.2818	5.3843	103.2818	0.00
03/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	870	1	870	1	0.00
03/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	864	1	864	1	0.00
03/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	877	1	877	1	0.00
03/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	146	0	146	0	0.00
03/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	149	0	149	0	0.00
03/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	148	0	148	0	0.00
03/06/2021	R035 On 05-August-21			Bond Future	10.28	93.5156	10.2828	93.5156	81,808.00
03/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4488	4	4488	4	0.00
03/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1734	2	1734	2	100.00
03/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7419	7	7419	7	0.00
03/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	550	1	550	1	100.00
03/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44320	45	44320	45	0.00
03/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1312	1	1312	1	100.00
03/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3518	4	3518	4	0.00
03/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44554	45	44554	45	0.00
03/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44437	45	44437	45	0.00
03/06/2021	R035 On 04-November-21			Bond Future	10.48	90.0646	10.4779	90.0646	0.00
03/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6543	6	6543	6	0.00
03/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18464	18	18464	18	0.00
03/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	9003	9	9003	9	0.00
03/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3006	3	3006	3	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
03/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12481	12	12481	12	0.00
03/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12435	12	12435	12	0.00
03/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4212	4	4212	4	0.00
03/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2656	3	2656	3	350.00
03/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2684	3	2684	3	400.00
03/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4282	4	4282	4	400.00
03/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6040	6	6040	6	0.00
03/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12528	12	12528	12	0.00
03/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	509	1	509	1	0.00
03/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2244	2	2244	2	782.00
03/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4640	5	4640	5	0.00
03/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1254	1	1254	1	782.00
03/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3364	3	3364	3	0.00
03/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	5057	5	5057	5	0.00
03/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3422	4	3422	4	350.00
03/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	5096	5	5096	5	0.00
03/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	2018	2	2018	2	350.00
03/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	522	1	522	1	0.00
03/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	515	1	515	1	0.00
03/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	87	0	87	0	400.00
03/06/2021	R035 On 03-February-22			Bond Future	10.68	91.1019	10.6828	91.1019	0.00
03/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5714	6	5714	6	0.00
03/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	9029	9	9029	9	0.00
03/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1841	2	1841	2	683.00
03/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6433	6	6433	6	0.00
03/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2748	3	2748	3	280.00
03/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3429	3	3429	3	1,600.00
03/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6589	6	6589	6	0.00
03/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3175	3	3175	3	200.00
03/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8435	8	8435	8	0.00
03/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5640	5	5640	5	0.00
03/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7027	7	7027	7	0.00
03/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4343	4	4343	4	0.00

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03/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6394	6	6394	6	0.00
03/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6355	6	6355	6	0.00
03/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	3054	3	3054	3	0.00
03/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2718	3	2718	3	683.00
03/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2163	2	2163	2	280.00
03/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2930	3	2930	3	200.00
03/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5906	6	5906	6	0.00
03/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3437	4	3437	4	1,600.00
03/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5568	6	5568	6	0.00
03/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	3033	3	3033	3	0.00
03/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4550	5	4550	5	683.00
03/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8380	9	8380	9	0.00
03/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	3012	3	3012	3	0.00
03/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1913	2	1913	2	1,800.00
03/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3485	4	3485	4	280.00
03/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6544	7	6544	7	0.00
03/06/2021	R035 On 05-May-22			Bond Future	10.89	87.7027	10.8857	87.7027	0.00
03/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7556	7	7556	7	0.00
03/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7479	7	7479	7	0.00
03/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7517	7	7517	7	0.00
03/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3057	3	3057	3	0.00
03/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3076	3	3076	3	0.00
03/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3039	3	3039	3	0.00
03/06/2021	R186 On 05-August-21			Bond Future	7.43	114.6219	7.4277	114.6219	91,984.00
03/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5619	5	5619	5	0.00
03/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5579	5	5579	5	0.00
03/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5538	5	5538	5	0.00
03/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	131	0	131	0	0.00
03/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	128	0	128	0	0.00
03/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	124	0	124	0	0.00
03/06/2021	R186 On 04-November-21			Bond Future	7.61	115.8768	7.6101	115.8768	0.00
03/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3369	3	3369	3	0.00
03/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5564	5	5564	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
03/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2430	2	2430	2	0.00
03/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3339	3	3339	3	0.00
03/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3309	3	3309	3	0.00
03/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1183	1	1183	1	0.00
03/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1169	1	1169	1	0.00
03/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	513	1	513	1	15,177.00
03/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1156	1	1156	1	0.00
03/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1716	2	1716	2	15,177.00
03/06/2021	R186 On 03-February-22			Bond Future	7.80	111.9289	7.8034	111.9289	0.00
03/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1424	1	1424	1	0.00
03/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1408	1	1408	1	0.00
03/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1440	1	1440	1	0.00
03/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3605	4	3605	4	0.00
03/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3660	4	3660	4	0.00
03/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3632	4	3632	4	0.00
03/06/2021	R186 On 05-May-22			Bond Future	8.01	113.2542	8.0112	113.2542	0.00
03/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3303	3	3303	3	0.00
03/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3279	3	3279	3	0.00
03/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3327	3	3327	3	0.00
03/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2095	2	2095	2	0.00
03/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2126	2	2126	2	0.00
03/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2111	2	2111	2	0.00
03/06/2021	R197 On 05-August-21			Bond Future	321.12	321.0789	321.1240	321.0789	1,810.00
03/06/2021	R197 On 04-November-21			Bond Future	324.72	324.6717	324.7163	324.6717	0.00
03/06/2021	R197 On 03-February-22			Bond Future	320.43	320.3823	320.4268	320.3823	0.00
03/06/2021	R197 On 05-May-22			Bond Future	324.29	324.2482	324.2929	324.2482	0.00
03/06/2021	R202 On 05-August-21			Bond Future	238.29	238.2441	238.2939	238.2441	9,917.00
03/06/2021	R202 On 04-November-21			Bond Future	240.96	240.9098	240.9597	240.9098	0.00
03/06/2021	R202 On 03-February-22			Bond Future	239.49	239.4359	239.4858	239.4359	0.00
03/06/2021	R202 On 05-May-22			Bond Future	242.37	242.3246	242.3748	242.3246	0.00
03/06/2021	R209 On 05-August-21			Bond Future	10.19	72.3886	10.1861	72.3886	28,639.00
03/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8856	9	8856	9	0.00
03/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8812	9	8812	9	0.00

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03/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8901	9	8901	9	0.00
03/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	214	0	214	0	0.00
03/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	222	0	222	0	0.00
03/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	218	0	218	0	0.00
03/06/2021	R209 On 04-November-21			Bond Future	10.36	70.0411	10.3565	70.0411	4,375.00
03/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1465	1	1465	1	6,000.00
03/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	10062	10	10062	10	0.00
03/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9360	9	9360	9	0.00
03/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3896	4	3896	4	0.00
03/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	10101	10	10101	10	0.00
03/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10023	10	10023	10	0.00
03/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	626	1	626	1	0.00
03/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	777	1	777	1	9,000.00
03/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	633	1	633	1	0.00
03/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	640	1	640	1	0.00
03/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	3080	3	3080	3	12,500.00
03/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6632	7	6632	7	0.00
03/06/2021	R209 On 03-February-22			Bond Future	10.53	70.8478	10.5312	70.8478	0.00
03/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5567	5	5567	5	0.00
03/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5534	5	5534	5	0.00
03/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5500	5	5500	5	0.00
03/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2840	3	2840	3	0.00
03/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2820	3	2820	3	0.00
03/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2801	3	2801	3	0.00
03/06/2021	R209 On 05-May-22			Bond Future	10.71	68.5455	10.7093	68.5455	0.00
03/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6696	7	6696	7	0.00
03/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6663	6	6663	6	0.00
03/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6629	6	6629	6	0.00
03/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2849	3	2849	3	0.00
03/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2833	3	2833	3	0.00
03/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2816	3	2816	3	0.00
03/06/2021	R210 On 05-August-21			Bond Future	210.19	211.3193	210.1874	211.3193	1,486.00
03/06/2021	R210 On 04-November-21			Bond Future	209.80	210.9429	209.7977	210.9429	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
03/06/2021	R210 On 03-February-22			Bond Future	212.26	213.4217	212.2626	213.4217	0.00
03/06/2021	R210 On 05-May-22			Bond Future	212.02	213.1968	212.0235	213.1968	0.00
03/06/2021	R212 On 05-August-21			Bond Future	172.47	172.4852	172.4683	172.4852	1,803.00
03/06/2021	R212 On 04-November-21			Bond Future	174.40	174.4156	174.3979	174.4156	0.00
03/06/2021	R213 On 05-August-21			Bond Future	9.34	88.2860	9.3354	88.2860	9,043.00
03/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8228	8	8228	8	0.00
03/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5033	5	5033	5	0.00
03/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7864	8	7864	8	0.00
03/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8183	8	8183	8	0.00
03/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8137	8	8137	8	0.00
03/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2141	2	2141	2	0.00
03/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	186	0	186	0	0.00
03/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	656	1	656	1	0.00
03/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	2115	2	2115	2	0.00
03/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	182	0	182	0	0.00
03/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	211	0	211	0	0.00
03/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	178	0	178	0	0.00
03/06/2021	R213 On 04-November-21			Bond Future	9.52	85.7232	9.5210	85.7232	0.00
03/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8726	8	8726	8	0.00
03/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8686	8	8686	8	0.00
03/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8766	9	8766	9	0.00
03/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	646	1	646	1	0.00
03/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	638	1	638	1	0.00
03/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	630	1	630	1	0.00
03/06/2021	R213 On 03-February-22			Bond Future	9.72	86.7103	9.7166	86.7103	0.00
03/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4925	5	4925	5	0.00
03/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3697	4	3697	4	0.00
03/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2213	2	2213	2	220.00
03/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6396	6	6396	6	0.00
03/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2362	2	2362	2	430.00
03/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5184	5	5184	5	0.00
03/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4861	5	4861	5	0.00
03/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3218	3	3218	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4302	4	4302	4	0.00
03/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4272	4	4272	4	0.00
03/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6648	6	6648	6	0.00
03/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4392	4	4392	4	0.00
03/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1305	1	1305	1	200.00
03/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4332	4	4332	4	0.00
03/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1556	1	1556	1	102.00
03/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3945	4	3945	4	200.00
03/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7324	8	7324	8	0.00
03/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2951	3	2951	3	0.00
03/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2907	3	2907	3	430.00
03/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5047	5	5047	5	0.00
03/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6597	7	6597	7	0.00
03/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1787	2	1787	2	220.00
03/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1879	2	1879	2	430.00
03/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2995	3	2995	3	0.00
03/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2973	3	2973	3	0.00
03/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2605	3	2605	3	200.00
03/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2419	3	2419	3	102.00
03/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3467	4	3467	4	102.00
03/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2567	3	2567	3	220.00
03/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5285	5	5285	5	0.00
03/06/2021	R213 On 05-May-22			Bond Future	9.91	84.2049	9.9116	84.2049	0.00
03/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6073	6	6073	6	0.00
03/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6107	6	6107	6	0.00
03/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6040	6	6040	6	0.00
03/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2420	3	2420	3	0.00
03/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2451	3	2451	3	0.00
03/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2436	3	2436	3	0.00
03/06/2021	R214 On 05-August-21			Bond Future	10.62	68.9919	10.6210	68.9919	17,880.00
03/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7949	8	7949	8	0.00
03/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7992	8	7992	8	0.00
03/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7906	8	7906	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	376	0	376	0	0.00
03/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	389	0	389	0	0.00
03/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	382	0	382	0	0.00
03/06/2021	R214 On 04-November-21			Bond Future	10.79	66.4699	10.7914	66.4699	0.00
03/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9596	9	9596	9	0.00
03/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9559	9	9559	9	0.00
03/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9522	9	9522	9	0.00
03/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	863	1	863	1	0.00
03/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	845	1	845	1	0.00
03/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	854	1	854	1	0.00
03/06/2021	R214 On 03-February-22			Bond Future	10.97	67.2354	10.9691	67.2354	0.00
03/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5553	5	5553	5	0.00
03/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5520	5	5520	5	0.00
03/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5586	5	5586	5	0.00
03/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	3206	3	3206	3	0.00
03/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	3185	3	3185	3	0.00
03/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	3164	3	3164	3	0.00
03/06/2021	R214 On 05-May-22			Bond Future	11.14	64.7519	11.1436	64.7519	0.00
03/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6391	6	6391	6	0.00
03/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6359	6	6359	6	0.00
03/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6424	6	6424	6	0.00
03/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	3247	3	3247	3	0.00
03/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	3228	3	3228	3	0.00
03/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	3210	3	3210	3	0.00
03/06/2021	R248 On 05-August-21			Bond Future	10.62	87.1198	10.6205	87.1198	171,250.00
03/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12510	12	12510	12	0.00
03/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12456	12	12456	12	0.00
03/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	922	1	922	1	0.00
03/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2356	2	2356	2	1,000.00
03/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12564	12	12564	12	0.00
03/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5433	5	5433	5	1,000.00
03/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1694	2	1694	2	1,300.00
03/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3978	4	3978	4	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2723	3	2723	3	0.00
03/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1914	2	1914	2	0.00
03/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2878	3	2878	3	0.00
03/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	3274	3	3274	3	0.00
03/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	137	0	137	0	0.00
03/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	1252	1	1252	1	0.00
03/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	134	0	134	0	0.00
03/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	4175	4	4175	4	0.00
03/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5843	6	5843	6	0.00
03/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	131	0	131	0	0.00
03/06/2021	R248 On 04-November-21			Bond Future	10.79	83.6618	10.7900	83.6618	0.00
03/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13520	13	13520	13	0.00
03/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13473	13	13473	13	0.00
03/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13567	13	13567	13	0.00
03/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	576	1	576	1	0.00
03/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	590	1	590	1	0.00
03/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	583	1	583	1	0.00
03/06/2021	R248 On 03-February-22			Bond Future	10.97	84.6254	10.9670	84.6254	0.00
03/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6971	7	6971	7	0.00
03/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6929	7	6929	7	0.00
03/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6887	7	6887	7	0.00
03/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3385	4	3385	4	0.00
03/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3433	4	3433	4	0.00
03/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3409	4	3409	4	0.00
03/06/2021	R248 On 05-May-22			Bond Future	11.14	81.2127	11.1410	81.2127	0.00
03/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7951	8	7951	8	0.00
03/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7910	8	7910	8	0.00
03/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7869	8	7869	8	0.00
03/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3577	4	3577	4	0.00
03/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3534	4	3534	4	0.00
03/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3555	4	3555	4	0.00