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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
08/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	2025 On 05-August-21			Bond Future	153.39	153.6898	153.3878	153.6898	5,211.00
08/06/2021	2025 On 04-November-21			Bond Future	155.10	155.4084	155.1011	155.4084	0.00
08/06/2021	2025 On 03-February-22			Bond Future	155.35	155.6752	155.3453	155.6752	0.00
08/06/2021	2025 On 05-May-22			Bond Future	157.22	157.5526	157.2178	157.5526	0.00
08/06/2021	2029 On 05-August-21			Bond Future	114.27	114.0891	114.2703	114.0891	3,031.00
08/06/2021	2029 On 04-November-21			Bond Future	114.38	114.2140	114.3761	114.2140	0.00
08/06/2021	2029 On 03-February-22			Bond Future	115.72	115.5554	115.7164	115.5554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2029 On 05-May-22			Bond Future	115.92	115.7736	115.9179	115.7736	0.00
08/06/2021	2030 On 05-August-21			Bond Future	8.82	95.2181	8.8217	95.2181	101,453.00
08/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8720	9	8720	9	0.00
08/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1181	1	1181	1	5,000.00
08/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4434	4	4434	4	0.00
08/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5535	5	5535	5	0.00
08/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2368	2	2368	2	600.00
08/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8100	8	8100	8	0.00
08/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	206	0	206	0	200.00
08/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8672	9	8672	9	0.00
08/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8625	8	8625	8	0.00
08/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7390	7	7390	7	0.00
08/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2005	2	2005	2	479.00
08/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4223	4	4223	4	600.00
08/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16529	16	16529	16	0.00
08/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3048	3	3048	3	0.00
08/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1863	2	1863	2	200.00
08/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6880	7	6880	7	0.00
08/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1201	1	1201	1	7,500.00
08/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3036	3	3036	3	0.00
08/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
08/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	137	0	137	0	200.00
08/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2101	2	2101	2	0.00
08/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	105	0	105	0	0.00
08/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	102	0	102	0	0.00
08/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1641	2	1641	2	0.00
08/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	729	1	729	1	0.00
08/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	431	0	431	0	479.00
08/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1957	2	1957	2	0.00
08/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	669	1	669	1	0.00
08/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	196	0	196	0	479.00
08/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	100	0	100	0	0.00
08/06/2021	2030 On 04-November-21			Bond Future	9.00	96.2602	9.0005	96.2602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2309	2	2309	2	300.00
08/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12456	12	12456	12	0.00
08/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8885	9	8885	9	0.00
08/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5987	6	5987	6	29.00
08/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8802	9	8802	9	0.00
08/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11672	12	11672	12	0.00
08/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3505	3	3505	3	29.00
08/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1276	1	1276	1	300.00
08/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8844	9	8844	9	0.00
08/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	527	1	527	1	0.00
08/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	534	1	534	1	0.00
08/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3591	4	3591	4	0.00
08/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	151	0	151	0	300.00
08/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5417	6	5417	6	0.00
08/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2413	3	2413	3	0.00
08/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	520	1	520	1	0.00
08/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	201	0	201	0	29.00
08/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1189	1	1189	1	0.00
08/06/2021	2030 On 03-February-22			Bond Future	9.19	93.3639	9.1896	93.3639	0.00
08/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4597	4	4597	4	1,000.00
08/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9161	9	9161	9	0.00
08/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5187	5	5187	5	0.00
08/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4071	4	4071	4	0.00
08/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4101	4	4101	4	0.00
08/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2519	2	2519	2	1,000.00
08/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3835	4	3835	4	0.00
08/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1597	2	1597	2	101.00
08/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4132	4	4132	4	0.00
08/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2757	3	2757	3	0.00
08/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2985	3	2985	3	101.00
08/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5986	6	5986	6	0.00
08/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4352	4	4352	4	0.00
08/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2779	3	2779	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
08/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2801	3	2801	3	0.00
08/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2106	2	2106	2	101.00
08/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	823	1	823	1	1,000.00
08/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2442	3	2442	3	0.00
08/06/2021	2030 On 05-May-22			Bond Future	9.39	94.4693	9.3882	94.4693	0.00
08/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2463	2	2463	2	1,800.00
08/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9141	9	9141	9	0.00
08/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3576	3	3576	3	0.00
08/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6151	6	6151	6	0.00
08/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6117	6	6117	6	0.00
08/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1244	1	1244	1	1,800.00
08/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5327	5	5327	5	0.00
08/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6185	6	6185	6	0.00
08/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1700	2	1700	2	1,073.00
08/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7964	8	7964	8	0.00
08/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2075	2	2075	2	0.00
08/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5074	5	5074	5	0.00
08/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2104	2	2104	2	0.00
08/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2089	2	2089	2	0.00
08/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3773	4	3773	4	1,073.00
08/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6585	7	6585	7	0.00
08/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2491	3	2491	3	1,073.00
08/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1113	1	1113	1	1,800.00
08/06/2021	2032 On 05-August-21			Bond Future	9.50	94.5491	9.5007	94.5491	119,054.00
08/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10746	11	10746	11	0.00
08/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10695	11	10695	11	0.00
08/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	10797	11	10797	11	0.00
08/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	76	0	76	0	0.00
08/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	80	0	80	0	0.00
08/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	78	0	78	0	0.00
08/06/2021	2032 On 04-November-21			Bond Future	9.69	91.4385	9.6866	91.4385	21.00
08/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2351	2	2351	2	700.00
08/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16599	16	16599	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11609	11	11609	11	0.00
08/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3817	4	3817	4	700.00
08/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11563	11	11563	11	0.00
08/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11518	11	11518	11	0.00
08/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	396	0	396	0	0.00
08/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	407	0	407	0	0.00
08/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	76	0	76	0	700.00
08/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	401	0	401	0	0.00
08/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2955	3	2955	3	0.00
08/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4545	5	4545	5	0.00
08/06/2021	2032 On 03-February-22			Bond Future	9.88	92.4912	9.8791	92.4912	0.00
08/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5446	5	5446	5	0.00
08/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4731	5	4731	5	0.00
08/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	2025	2	2025	2	97.00
08/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5801	6	5801	6	0.00
08/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1619	2	1619	2	198.00
08/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5765	6	5765	6	0.00
08/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3160	3	3160	3	210.00
08/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7732	8	7732	8	0.00
08/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8473	8	8473	8	0.00
08/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6093	6	6093	6	0.00
08/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3052	3	3052	3	400.00
08/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6585	6	6585	6	0.00
08/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3698	4	3698	4	0.00
08/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5729	6	5729	6	0.00
08/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5694	6	5694	6	0.00
08/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2589	3	2589	3	0.00
08/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2569	3	2569	3	0.00
08/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4105	4	4105	4	198.00
08/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7561	8	7561	8	0.00
08/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2149	2	2149	2	97.00
08/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2529	3	2529	3	198.00
08/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2376	2	2376	2	210.00

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08/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2735	3	2735	3	400.00
08/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4832	5	4832	5	0.00
08/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1510	2	1510	2	210.00
08/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1725	2	1725	2	400.00
08/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2549	3	2549	3	0.00
08/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3216	3	3216	3	97.00
08/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6510	7	6510	7	0.00
08/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4699	5	4699	5	0.00
08/06/2021	2032 On 05-May-22			Bond Future	10.08	89.4395	10.0769	89.4395	0.00
08/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7500	7	7500	7	0.00
08/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7424	7	7424	7	0.00
08/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7462	7	7462	7	0.00
08/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2245	2	2245	2	0.00
08/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2260	2	2260	2	0.00
08/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2230	2	2230	2	0.00
08/06/2021	2033 On 05-August-21			Bond Future	108.11	108.6217	108.1095	108.6217	9,059.00
08/06/2021	2033 On 04-November-21			Bond Future	108.07	108.6107	108.0673	108.6107	0.00
08/06/2021	2033 On 03-February-22			Bond Future	109.33	109.8862	109.3335	109.8862	0.00
08/06/2021	2033 On 05-May-22			Bond Future	109.38	109.9556	109.3792	109.9556	0.00
08/06/2021	2037 On 05-August-21			Bond Future	10.32	86.4788	10.3223	86.4788	128,315.00
08/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11964	12	11964	12	0.00
08/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12016	12	12016	12	0.00
08/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12069	12	12069	12	0.00
08/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	94	0	94	0	0.00
08/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	92	0	92	0	0.00
08/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	90	0	90	0	0.00
08/06/2021	2037 On 04-November-21			Bond Future	10.50	87.4253	10.5015	87.4253	0.00
08/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13944	14	13944	14	0.00
08/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13897	14	13897	14	0.00
08/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11533	12	11533	12	0.00
08/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7856	8	7856	8	600.00
08/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13990	14	13990	14	0.00
08/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	369	0	369	0	0.00

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08/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	701	1	701	1	600.00
08/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1627	2	1627	2	0.00
08/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	374	0	374	0	0.00
08/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	364	0	364	0	0.00
08/06/2021	2037 On 03-February-22			Bond Future	10.69	84.1772	10.6895	84.1772	0.00
08/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7402	8	7402	8	0.00
08/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7361	7	7361	7	0.00
08/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7320	7	7320	7	0.00
08/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2557	3	2557	3	0.00
08/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2594	3	2594	3	0.00
08/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2575	3	2575	3	0.00
08/06/2021	2037 On 05-May-22			Bond Future	10.88	85.1741	10.8827	85.1741	0.00
08/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8421	9	8421	9	0.00
08/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8341	8	8341	8	0.00
08/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8381	9	8381	9	0.00
08/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2690	3	2690	3	0.00
08/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2723	3	2723	3	0.00
08/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2707	3	2707	3	0.00
08/06/2021	2038 On 05-August-21			Bond Future	120.90	120.8810	120.9041	120.8810	7,713.00
08/06/2021	2038 On 04-November-21			Bond Future	122.25	122.2327	122.2545	122.2327	0.00
08/06/2021	2038 On 03-February-22			Bond Future	121.92	121.9152	121.9172	121.9152	0.00
08/06/2021	2038 On 05-May-22			Bond Future	123.39	123.3858	123.3871	123.3858	0.00
08/06/2021	2040 On 05-August-21			Bond Future	10.47	88.4198	10.4696	88.4198	86,488.00
08/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13136	13	13136	13	0.00
08/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7925	8	7925	8	900.00
08/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24482	25	24482	25	0.00
08/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13082	13	13082	13	0.00
08/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13027	13	13027	13	0.00
08/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5237	5	5237	5	900.00
08/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1135	1	1135	1	0.00
08/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	80	0	80	0	0.00
08/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
08/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	84	0	84	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
08/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	527	1	527	1	0.00
08/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	82	0	82	0	0.00
08/06/2021	2040 On 04-November-21			Bond Future	10.64	89.3876	10.6448	89.3876	0.00
08/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14499	15	14499	15	0.00
08/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14402	14	14402	14	0.00
08/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14450	15	14450	15	0.00
08/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	427	0	427	0	0.00
08/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	433	0	433	0	0.00
08/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	422	0	422	0	0.00
08/06/2021	2040 On 03-February-22			Bond Future	10.83	85.9118	10.8285	85.9118	0.00
08/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7703	8	7703	8	0.00
08/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7659	8	7659	8	0.00
08/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7746	8	7746	8	0.00
08/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2737	3	2737	3	0.00
08/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2717	3	2717	3	0.00
08/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2697	3	2697	3	0.00
08/06/2021	2040 On 05-May-22			Bond Future	11.02	86.9294	11.0168	86.9294	0.00
08/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	2066	2	2066	2	1,200.00
08/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8644	9	8644	9	0.00
08/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8602	9	8602	9	0.00
08/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8686	9	8686	9	0.00
08/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3789	4	3789	4	1,200.00
08/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13441	14	13441	14	0.00
08/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1326	1	1326	1	1,200.00
08/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2922	3	2922	3	0.00
08/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2904	3	2904	3	0.00
08/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6901	7	6901	7	0.00
08/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2941	3	2941	3	0.00
08/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10817	11	10817	11	0.00
08/06/2021	2044 On 05-August-21			Bond Future	10.51	85.2221	10.5086	85.2221	60,007.00
08/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13605	14	13605	14	0.00
08/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13551	14	13551	14	0.00
08/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13659	14	13659	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	68	0	68	0	0.00
08/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	69	0	69	0	0.00
08/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	71	0	71	0	0.00
08/06/2021	2044 On 04-November-21			Bond Future	10.68	86.1549	10.6751	86.1549	0.00
08/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14384	14	14384	14	0.00
08/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14336	14	14336	14	0.00
08/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14432	14	14432	14	0.00
08/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	447	0	447	0	0.00
08/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	458	0	458	0	0.00
08/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	452	0	452	0	0.00
08/06/2021	2044 On 03-February-22			Bond Future	10.85	82.7671	10.8493	82.7671	0.00
08/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7846	8	7846	8	0.00
08/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7802	8	7802	8	0.00
08/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7759	8	7759	8	0.00
08/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2766	3	2766	3	0.00
08/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2746	3	2746	3	0.00
08/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2726	3	2726	3	0.00
08/06/2021	2044 On 05-May-22			Bond Future	11.03	83.7474	11.0274	83.7474	0.00
08/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8792	9	8792	9	0.00
08/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8750	9	8750	9	0.00
08/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8708	9	8708	9	0.00
08/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2970	3	2970	3	0.00
08/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2950	3	2950	3	0.00
08/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2932	3	2932	3	0.00
08/06/2021	2046 On 05-August-21			Bond Future	111.59	111.4705	111.5868	111.4705	18,098.00
08/06/2021	2046 On 04-November-21			Bond Future	110.99	110.9086	110.9941	110.9086	0.00
08/06/2021	2046 On 03-February-22			Bond Future	112.29	112.2112	112.2948	112.2112	0.00
08/06/2021	2046 On 05-May-22			Bond Future	111.77	111.7179	111.7735	111.7179	0.00
08/06/2021	2050 On 05-August-21			Bond Future	113.70	113.6818	113.7036	113.6818	11,059.00
08/06/2021	2050 On 04-November-21			Bond Future	114.97	114.9531	114.9736	114.9531	0.00
08/06/2021	2050 On 03-February-22			Bond Future	114.35	114.3543	114.3549	114.3543	0.00
08/06/2021	2050 On 05-May-22			Bond Future	115.73	115.7335	115.7335	115.7335	0.00
08/06/2021	8607 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
08/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	AL37 On 05-August-21			Index Future	798.97	797.1090	798.9660	797.1090	0.00
08/06/2021	AL37 On 04-November-21			Index Future	807.78	805.9150	807.7820	805.9150	0.00
08/06/2021	AL37 On 03-February-22			Index Future	817.05	815.1820	817.0480	815.1820	0.00
08/06/2021	AL37 On 05-May-22			Index Future	826.70	824.8160	826.6990	824.8160	0.00
08/06/2021	AL7T On 05-August-21			Index Future	916.94	915.1550	916.9400	915.1550	0.00
08/06/2021	AL7T On 04-November-21			Index Future	927.06	925.2650	927.0570	925.2650	0.00
08/06/2021	AL7T On 03-February-22			Index Future	937.69	935.9040	937.6920	935.9040	0.00
08/06/2021	AL7T On 05-May-22			Index Future	948.77	946.9650	948.7680	946.9650	0.00
08/06/2021	ALBI On 05-August-21			Index Future	807.16	806.7470	807.1590	806.7470	134.00
08/06/2021	ALBI On 04-November-21			Index Future	816.07	815.6600	816.0650	815.6600	0.00
08/06/2021	ALBI On 03-February-22			Index Future	825.43	825.0390	825.4270	825.0390	0.00
08/06/2021	ALBI On 05-May-22			Index Future	835.18	834.7890	835.1770	834.7890	0.00
08/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	ES33 On 05-August-21			Bond Future	10.99	80.0169	10.9924	80.0169	350.00
08/06/2021	ES33 On 04-November-21			Bond Future	11.22	77.1364	11.2202	77.1364	0.00
08/06/2021	ES33 On 03-February-22			Bond Future	11.46	78.0428	11.4603	78.0428	0.00
08/06/2021	ES33 On 05-May-22			Bond Future	11.70	75.2072	11.7025	75.2072	0.00
08/06/2021	ES42 On 05-August-21			Bond Future	11.52	78.9843	11.5182	78.9843	4,779.00
08/06/2021	ES42 On 04-November-21			Bond Future	11.73	75.6095	11.7334	75.6095	0.00
08/06/2021	ES42 On 03-February-22			Bond Future	11.95	76.4985	11.9526	76.4985	0.00
08/06/2021	ES42 On 05-May-22			Bond Future	12.18	73.1635	12.1816	73.1635	0.00
08/06/2021	GOVI On 05-August-21			GOVI	797.01	796.5290	797.0130	796.5290	979.00
08/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	778630	77	778630	77	0.00
08/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	778730	77	778730	77	0.00
08/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	778830	77	778830	77	0.00
08/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 04-November-21			GOVI	805.81	805.3290	805.8070	805.3290	0.00
08/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	773870	77	773870	77	0.00
08/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	773970	77	773970	77	0.00
08/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	774070	77	774070	77	0.00
08/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 04-November-21	728.41	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
08/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22			GOVI	815.05	814.5890	815.0510	814.5890	0.00
08/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	223010	22	223010	22	0.00
08/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	223110	22	223110	22	0.00
08/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	222910	22	222910	22	0.00
08/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22			GOVI	824.68	824.2160	824.6790	824.2160	0.00
08/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	364390	36	364390	36	0.00
08/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	364490	36	364490	36	0.00
08/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	364290	36	364290	36	0.00
08/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
08/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2021	IGOV On 05-August-21			Index Future	294.80	294.9020	294.8040	294.9020	576.00
08/06/2021	IGOV On 04-November-21			Index Future	298.13	298.2320	298.1290	298.2320	16.00
08/06/2021	IGOV On 03-February-22			Index Future	301.62	301.7330	301.6210	301.7330	0.00
08/06/2021	IGOV On 05-May-22			Index Future	305.25	305.3700	305.2540	305.3700	0.00
08/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
08/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
08/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
08/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
08/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2400	3.7500	96.2400	0.00
08/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2150	3.7750	96.2150	30,000.00
08/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.85	96.1400	3.8500	96.1400	0.00
08/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.88	96.1100	3.8800	96.1100	0.00
08/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9800	4.0000	95.9800	0.00
08/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7550	4.2450	95.7550	0.00
08/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4300	4.5300	95.4300	471.00
08/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.73	95.2200	4.7300	95.2200	0.00
08/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9050	5.0350	94.9050	0.00
08/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.23	94.7150	5.2250	94.7150	0.00
08/06/2021	R023 On 05-August-21			Bond Future	5.09	107.4099	5.0854	107.4099	15,432.00
08/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	438	0	438	0	0.00
08/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	427	0	427	0	0.00
08/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	415	0	415	0	0.00
08/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	105	0	105	0	0.00
08/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	102	0	102	0	0.00
08/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	98	0	98	0	0.00
08/06/2021	R023 On 04-November-21			Bond Future	5.21	104.6773	5.2148	104.6773	0.00
08/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	172	0	172	0	0.00
08/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	168	0	168	0	0.00
08/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	163	0	163	0	0.00

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08/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	566	1	566	1	0.00
08/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	558	1	558	1	0.00
08/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	550	1	550	1	0.00
08/06/2021	R023 On 03-February-22			Bond Future	5.37	105.8820	5.3712	105.8820	0.00
08/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	240	0	240	0	0.00
08/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	235	0	235	0	0.00
08/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	244	0	244	0	0.00
08/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	545	1	545	1	0.00
08/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	557	1	557	1	0.00
08/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	551	1	551	1	0.00
08/06/2021	R023 On 05-May-22			Bond Future	5.55	103.2245	5.5544	103.2245	0.00
08/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	768	1	768	1	0.00
08/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	762	1	762	1	0.00
08/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	774	1	774	1	0.00
08/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	179	0	179	0	0.00
08/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	182	0	182	0	0.00
08/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	181	0	181	0	0.00
08/06/2021	R035 On 05-August-21			Bond Future	10.09	95.1900	10.0868	95.1900	81,833.00
08/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5377	5	5377	5	0.00
08/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2219	2	2219	2	100.00
08/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8525	9	8525	9	0.00
08/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	330	0	330	0	100.00
08/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42995	43	42995	43	0.00
08/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	875	1	875	1	100.00
08/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2677	3	2677	3	0.00
08/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43228	43	43228	43	0.00
08/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43111	43	43111	43	0.00
08/06/2021	R035 On 04-November-21			Bond Future	10.27	91.7565	10.2744	91.7565	0.00
08/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7456	8	7456	8	0.00
08/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19771	20	19771	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10051	10	10051	10	0.00
08/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3587	4	3587	4	782.00
08/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13676	14	13676	14	0.00
08/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13628	14	13628	14	0.00
08/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4929	5	4929	5	0.00
08/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3191	3	3191	3	350.00
08/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3223	3	3223	3	400.00
08/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5006	5	5006	5	400.00
08/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13724	14	13724	14	0.00
08/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6917	7	6917	7	0.00
08/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1783	2	1783	2	782.00
08/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3882	4	3882	4	0.00
08/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	366	0	366	0	0.00
08/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	963	1	963	1	782.00
08/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2750	3	2750	3	0.00
08/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4258	4	4258	4	0.00
08/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2801	3	2801	3	350.00
08/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4293	4	4293	4	0.00
08/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1593	2	1593	2	350.00
08/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	376	0	376	0	0.00
08/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	371	0	371	0	0.00
08/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	55	0	55	0	400.00
08/06/2021	R035 On 03-February-22			Bond Future	10.47	92.8127	10.4713	92.8127	0.00
08/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6517	7	6517	7	0.00
08/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10030	10	10030	10	0.00
08/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3259	3	3259	3	280.00
08/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2228	2	2228	2	683.00
08/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7287	7	7287	7	0.00
08/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	4020	4	4020	4	1,600.00
08/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7454	8	7454	8	0.00
08/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3738	4	3738	4	200.00
08/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9403	9	9403	9	0.00
08/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6437	7	6437	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7919	8	7919	8	0.00
08/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	5028	5	5028	5	0.00
08/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7246	7	7246	7	0.00
08/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7204	7	7204	7	0.00
08/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2552	3	2552	3	0.00
08/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2534	3	2534	3	0.00
08/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2259	2	2259	2	683.00
08/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1781	2	1781	2	280.00
08/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2444	2	2444	2	200.00
08/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5118	5	5118	5	0.00
08/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2889	3	2889	3	1,600.00
08/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4809	5	4809	5	0.00
08/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2515	2	2515	2	0.00
08/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3884	4	3884	4	683.00
08/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7416	7	7416	7	0.00
08/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1564	2	1564	2	1,800.00
08/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2932	3	2932	3	280.00
08/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5705	6	5705	6	0.00
08/06/2021	R035 On 05-May-22			Bond Future	10.67	89.4333	10.6658	89.4333	0.00
08/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8461	9	8461	9	0.00
08/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8420	8	8420	8	0.00
08/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8379	8	8379	8	0.00
08/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2610	3	2610	3	0.00
08/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2594	3	2594	3	0.00
08/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2578	3	2578	3	0.00
08/06/2021	R186 On 05-August-21			Bond Future	8.46	115.0942	8.4588	115.0942	91,394.00
08/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	1834	6	1834	6	0.00
08/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	1808	6	1808	6	0.00
08/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	1783	6	1783	6	0.00
08/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	1109	0	1109	0	0.00
08/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	1090	0	1090	0	0.00
08/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	1072	0	1072	0	0.00
08/06/2021	R186 On 04-November-21			Bond Future	8.71	116.3532	8.7077	116.3532	0.00

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08/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	972	4	972	4	0.00
08/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	2217	6	2217	6	0.00
08/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	573	3	573	3	0.00
08/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	957	3	957	3	0.00
08/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	943	3	943	3	0.00
08/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	3605	1	3605	1	0.00
08/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	3575	1	3575	1	0.00
08/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	1953	0	1953	0	15,177.00
08/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	3546	1	3546	1	0.00
08/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	4646	2	4646	2	15,177.00
08/06/2021	R186 On 03-February-22			Bond Future	8.98	112.4100	8.9760	112.4100	0.00
08/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	304	2	304	2	0.00
08/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	299	1	299	1	0.00
08/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	309	2	309	2	0.00
08/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	7319	3	7319	3	0.00
08/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	7396	3	7396	3	0.00
08/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	7358	3	7358	3	0.00
08/06/2021	R186 On 05-May-22			Bond Future	9.27	113.7405	9.2671	113.7405	0.00
08/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	1144	3	1144	3	0.00
08/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	1131	3	1131	3	0.00
08/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	1156	3	1156	3	0.00
08/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	4828	2	4828	2	0.00
08/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	4883	2	4883	2	0.00
08/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	4855	2	4855	2	0.00
08/06/2021	R197 On 05-August-21			Bond Future	321.25	321.2140	321.2497	321.2140	1,120.00
08/06/2021	R197 On 04-November-21			Bond Future	324.84	324.8055	324.8374	324.8055	0.00
08/06/2021	R197 On 03-February-22			Bond Future	320.48	320.5158	320.4775	320.5158	0.00
08/06/2021	R197 On 05-May-22			Bond Future	324.34	324.3819	324.3413	324.3819	0.00
08/06/2021	R202 On 05-August-21			Bond Future	238.03	237.9883	238.0314	237.9883	9,436.00
08/06/2021	R202 On 04-November-21			Bond Future	240.69	240.6491	240.6896	240.6491	0.00
08/06/2021	R202 On 03-February-22			Bond Future	239.17	239.1708	239.1722	239.1708	0.00
08/06/2021	R202 On 05-May-22			Bond Future	242.06	242.0551	242.0554	242.0551	0.00
08/06/2021	R209 On 05-August-21			Bond Future	10.00	73.7888	10.0016	73.7888	28,639.00

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08/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9857	10	9857	10	0.00
08/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9811	10	9811	10	0.00
08/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9903	10	9903	10	0.00
08/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	120	0	120	0	0.00
08/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	126	0	126	0	0.00
08/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	123	0	123	0	0.00
08/06/2021	R209 On 04-November-21			Bond Future	10.17	71.4559	10.1656	71.4559	4,375.00
08/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1767	2	1767	2	6,000.00
08/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11013	11	11013	11	0.00
08/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10284	10	10284	10	0.00
08/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4490	5	4490	5	0.00
08/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11054	11	11054	11	0.00
08/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10972	11	10972	11	0.00
08/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	472	0	472	0	0.00
08/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	594	1	594	1	9,000.00
08/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	477	0	477	0	0.00
08/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	483	0	483	0	0.00
08/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2567	3	2567	3	12,500.00
08/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5827	6	5827	6	0.00
08/06/2021	R209 On 03-February-22			Bond Future	10.33	72.2786	10.3338	72.2786	0.00
08/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6260	6	6260	6	0.00
08/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6225	6	6225	6	0.00
08/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6189	6	6189	6	0.00
08/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2412	2	2412	2	0.00
08/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2394	2	2394	2	0.00
08/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2377	2	2377	2	0.00
08/06/2021	R209 On 05-May-22			Bond Future	10.50	69.9928	10.5048	69.9928	0.00
08/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7438	7	7438	7	0.00
08/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7402	7	7402	7	0.00
08/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7367	7	7367	7	0.00
08/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2457	2	2457	2	0.00
08/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2442	2	2442	2	0.00
08/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2428	2	2428	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R210 On 05-August-21			Bond Future	210.17	210.1996	210.1674	210.1996	1,486.00
08/06/2021	R210 On 04-November-21			Bond Future	209.73	209.8088	209.7269	209.8088	0.00
08/06/2021	R210 On 03-February-22			Bond Future	212.18	212.2731	212.1847	212.2731	0.00
08/06/2021	R210 On 05-May-22			Bond Future	211.90	212.0334	211.9000	212.0334	0.00
08/06/2021	R212 On 05-August-21			Bond Future	172.53	172.5108	172.5270	172.5108	1,803.00
08/06/2021	R212 On 04-November-21			Bond Future	174.45	174.4399	174.4541	174.4399	0.00
08/06/2021	R213 On 05-August-21			Bond Future	9.15	89.3962	9.1499	89.3962	9,043.00
08/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9199	9	9199	9	0.00
08/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5846	6	5846	6	0.00
08/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8822	9	8822	9	0.00
08/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9151	9	9151	9	0.00
08/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9104	9	9104	9	0.00
08/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2638	3	2638	3	0.00
08/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	100	0	100	0	0.00
08/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	415	0	415	0	0.00
08/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1560	2	1560	2	0.00
08/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	98	0	98	0	0.00
08/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	116	0	116	0	0.00
08/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	96	0	96	0	0.00
08/06/2021	R213 On 04-November-21			Bond Future	9.33	86.8447	9.3282	86.8447	0.00
08/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9624	9	9624	9	0.00
08/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9583	9	9583	9	0.00
08/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9666	9	9666	9	0.00
08/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	480	1	480	1	0.00
08/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	474	1	474	1	0.00
08/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	468	0	468	0	0.00
08/06/2021	R213 On 03-February-22			Bond Future	9.52	87.8442	9.5159	87.8442	0.00
08/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5581	5	5581	5	0.00
08/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4255	4	4255	4	0.00
08/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2614	3	2614	3	220.00
08/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7140	7	7140	7	0.00
08/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2781	3	2781	3	430.00
08/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5858	6	5858	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5512	5	5512	5	0.00
08/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3730	4	3730	4	0.00
08/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4911	5	4911	5	0.00
08/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4879	5	4879	5	0.00
08/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1869	2	1869	2	102.00
08/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1579	2	1579	2	200.00
08/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4943	5	4943	5	0.00
08/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7405	7	7405	7	0.00
08/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5008	5	5008	5	0.00
08/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2452	3	2452	3	430.00
08/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4394	5	4394	5	0.00
08/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5839	6	5839	6	0.00
08/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1473	2	1473	2	220.00
08/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1552	2	1552	2	430.00
08/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2491	3	2491	3	0.00
08/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3385	3	3385	3	200.00
08/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6526	7	6526	7	0.00
08/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2530	3	2530	3	0.00
08/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2510	3	2510	3	0.00
08/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2184	2	2184	2	200.00
08/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2021	2	2021	2	102.00
08/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2953	3	2953	3	102.00
08/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2151	2	2151	2	220.00
08/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4614	5	4614	5	0.00
08/06/2021	R213 On 05-May-22			Bond Future	9.70	85.3518	9.7025	85.3518	0.00
08/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6787	7	6787	7	0.00
08/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6822	7	6822	7	0.00
08/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6752	7	6752	7	0.00
08/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2052	2	2052	2	0.00
08/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2079	2	2079	2	0.00
08/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2065	2	2065	2	0.00
08/06/2021	R214 On 05-August-21			Bond Future	10.42	70.5723	10.4159	70.5723	17,880.00
08/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9030	9	9030	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9075	9	9075	9	0.00
08/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8985	9	8985	9	0.00
08/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	220	0	220	0	0.00
08/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	228	0	228	0	0.00
08/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	224	0	224	0	0.00
08/06/2021	R214 On 04-November-21			Bond Future	10.58	68.0670	10.5791	68.0670	0.00
08/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10640	11	10640	11	0.00
08/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10601	11	10601	11	0.00
08/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10562	11	10562	11	0.00
08/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	652	1	652	1	0.00
08/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	637	1	637	1	0.00
08/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	644	1	644	1	0.00
08/06/2021	R214 On 03-February-22			Bond Future	10.75	68.8505	10.7491	68.8505	0.00
08/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6321	6	6321	6	0.00
08/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6286	6	6286	6	0.00
08/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6356	6	6356	6	0.00
08/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2707	3	2707	3	0.00
08/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2689	3	2689	3	0.00
08/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2671	3	2671	3	0.00
08/06/2021	R214 On 05-May-22			Bond Future	10.92	66.3857	10.9157	66.3857	0.00
08/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7204	7	7204	7	0.00
08/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7170	7	7170	7	0.00
08/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7239	7	7239	7	0.00
08/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2780	3	2780	3	0.00
08/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2763	3	2763	3	0.00
08/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2747	3	2747	3	0.00
08/06/2021	R248 On 05-August-21			Bond Future	10.42	89.0491	10.4150	89.0491	171,004.00
08/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14016	14	14016	14	0.00
08/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	13960	14	13960	14	0.00
08/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1273	1	1273	1	0.00
08/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	3044	3	3044	3	0.00
08/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14071	14	14071	14	0.00
08/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2243	2	2243	2	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
08/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6557	7	6557	7	0.00
08/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4933	5	4933	5	1,300.00
08/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3480	4	3480	4	0.00
08/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2059	2	2059	2	0.00
08/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1293	1	1293	1	0.00
08/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2386	2	2386	2	0.00
08/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	65	0	65	0	0.00
08/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	800	1	800	1	0.00
08/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	64	0	64	0	0.00
08/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3148	3	3148	3	0.00
08/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4618	5	4618	5	0.00
08/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	62	0	62	0	0.00
08/06/2021	R248 On 04-November-21			Bond Future	10.58	85.6116	10.5768	85.6116	0.00
08/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3113	3	3113	3	1,200.00
08/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1289	1	1289	1	1,200.00
08/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14943	15	14943	15	0.00
08/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14894	15	14894	15	0.00
08/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	14991	15	14991	15	0.00
08/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	408	0	408	0	0.00
08/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	419	0	419	0	0.00
08/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	414	0	414	0	0.00
08/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9313	9	9313	9	0.00
08/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5261	5	5261	5	0.00
08/06/2021	R248 On 03-February-22			Bond Future	10.75	86.5970	10.7456	86.5970	0.00
08/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7992	8	7992	8	0.00
08/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7946	8	7946	8	0.00
08/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7902	8	7902	8	0.00
08/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2799	3	2799	3	0.00
08/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2840	3	2840	3	0.00
08/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2819	3	2819	3	0.00
08/06/2021	R248 On 05-May-22			Bond Future	10.91	83.2071	10.9109	83.2071	0.00
08/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9018	9	9018	9	0.00
08/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8974	9	8974	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8930	9	8930	9	0.00
08/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3013	3	3013	3	0.00
08/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2975	3	2975	3	0.00
08/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2994	3	2994	3	0.00