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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	2025 On 05-August-21			Bond Future	153.16	153.1387	153.1637	153.1387	5,027.00
01/07/2021	2025 On 04-November-21			Bond Future	154.86	154.8365	154.8610	154.8365	0.00
01/07/2021	2025 On 03-February-22			Bond Future	155.12	155.0940	155.1186	155.0940	0.00
01/07/2021	2025 On 05-May-22			Bond Future	156.99	156.9684	156.9930	156.9684	0.00
01/07/2021	2029 On 05-August-21			Bond Future	113.59	113.5661	113.5871	113.5661	3,031.00
01/07/2021	2029 On 04-November-21			Bond Future	113.68	113.6563	113.6771	113.6563	0.00
01/07/2021	2029 On 03-February-22			Bond Future	115.02	114.9975	115.0182	114.9975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	2029 On 05-May-22			Bond Future	115.22	115.1974	115.2183	115.1974	0.00
01/07/2021	2030 On 05-August-21			Bond Future	9.02	94.6166	9.0194	94.6166	101,224.00
01/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7526	8	7526	8	0.00
01/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	292	0	292	0	5,000.00
01/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3051	3	3051	3	0.00
01/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4188	4	4188	4	0.00
01/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1101	1	1101	1	600.00
01/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	6880	7	6880	7	0.00
01/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	6	0	6	0	200.00
01/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7476	8	7476	8	0.00
01/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7426	8	7426	8	0.00
01/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6136	6	6136	6	0.00
01/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	816	1	816	1	479.00
01/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2837	3	2837	3	600.00
01/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15411	16	15411	16	0.00
01/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1694	2	1694	2	0.00
01/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	713	1	713	1	200.00
01/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7797	7	7797	7	0.00
01/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	965	1	965	1	7,500.00
01/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	3264	3	3264	3	0.00
01/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
01/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	35	0	35	0	200.00
01/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	2068	2	2068	2	0.00
01/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	24	0	24	0	0.00
01/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	23	0	23	0	0.00
01/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1491	1	1491	1	0.00
01/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	460	0	460	0	0.00
01/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	202	0	202	0	479.00
01/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1886	2	1886	2	0.00
01/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	403	0	403	0	0.00
01/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	59	0	59	0	479.00
01/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	22	0	22	0	0.00
01/07/2021	2030 On 04-November-21			Bond Future	9.21	95.6427	9.2085	95.6427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1217	1	1217	1	300.00
01/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11284	12	11284	12	0.00
01/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7611	8	7611	8	0.00
01/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4623	5	4623	5	29.00
01/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7524	8	7524	8	0.00
01/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10496	11	10496	11	0.00
01/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2238	2	2238	2	29.00
01/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	474	1	474	1	300.00
01/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7568	8	7568	8	0.00
01/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	390	0	390	0	0.00
01/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	395	0	395	0	0.00
01/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3637	3	3637	3	0.00
01/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	117	0	117	0	300.00
01/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5753	5	5753	5	0.00
01/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2284	2	2284	2	0.00
01/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	384	0	384	0	0.00
01/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	163	0	163	0	29.00
01/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	964	1	964	1	0.00
01/07/2021	2030 On 03-February-22			Bond Future	9.41	92.7443	9.4059	92.7443	0.00
01/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3356	4	3356	4	1,000.00
01/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7920	8	7920	8	0.00
01/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3914	4	3914	4	0.00
01/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2869	3	2869	3	0.00
01/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2896	3	2896	3	0.00
01/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1509	2	1509	2	1,000.00
01/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2653	3	2653	3	0.00
01/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	795	1	795	1	101.00
01/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2924	3	2924	3	0.00
01/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2693	3	2693	3	0.00
01/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2947	3	2947	3	101.00
01/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6328	6	6328	6	0.00
01/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4486	4	4486	4	0.00
01/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2718	3	2718	3	0.00

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01/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2743	3	2743	3	0.00
01/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1978	2	1978	2	101.00
01/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	726	1	726	1	1,000.00
01/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2345	2	2345	2	0.00
01/07/2021	2030 On 05-May-22			Bond Future	9.61	93.8446	9.6143	93.8446	0.00
01/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1721	2	1721	2	1,800.00
01/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8036	8	8036	8	0.00
01/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2682	3	2682	3	0.00
01/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5058	5	5058	5	0.00
01/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5026	5	5026	5	0.00
01/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	739	1	739	1	1,800.00
01/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4279	4	4279	4	0.00
01/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5091	5	5091	5	0.00
01/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1093	1	1093	1	1,073.00
01/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8614	8	8614	8	0.00
01/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2135	2	2135	2	0.00
01/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5487	5	5487	5	0.00
01/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2168	2	2168	2	0.00
01/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2151	2	2151	2	0.00
01/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	4034	4	4034	4	1,073.00
01/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	7133	7	7133	7	0.00
01/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2598	2	2598	2	1,073.00
01/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1163	1	1163	1	1,800.00
01/07/2021	2032 On 05-August-21			Bond Future	9.71	93.7928	9.7142	93.7928	120,181.00
01/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9364	10	9364	10	0.00
01/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9312	10	9312	10	0.00
01/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9416	10	9416	10	0.00
01/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	13	0	13	0	0.00
01/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	14	0	14	0	0.00
01/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	14	0	14	0	0.00
01/07/2021	2032 On 04-November-21			Bond Future	9.91	90.6650	9.9103	90.6650	57.00
01/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1077	1	1077	1	700.00
01/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15233	16	15233	16	0.00

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01/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10173	11	10173	11	0.00
01/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2313	3	2313	3	700.00
01/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10126	10	10126	10	0.00
01/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10079	10	10079	10	0.00
01/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	301	0	301	0	0.00
01/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	309	0	309	0	0.00
01/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	50	0	50	0	700.00
01/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	305	0	305	0	0.00
01/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2791	3	2791	3	0.00
01/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4612	4	4612	4	0.00
01/07/2021	2032 On 03-February-22			Bond Future	10.11	91.7138	10.1110	91.7138	0.00
01/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4070	4	4070	4	0.00
01/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3398	4	3398	4	0.00
01/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1056	1	1056	1	97.00
01/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4412	5	4412	5	0.00
01/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	740	1	740	1	198.00
01/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4378	5	4378	5	0.00
01/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2007	2	2007	2	210.00
01/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6299	7	6299	7	0.00
01/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7028	7	7028	7	0.00
01/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4696	5	4696	5	0.00
01/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1915	2	1915	2	400.00
01/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5176	5	5176	5	0.00
01/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2473	3	2473	3	0.00
01/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4343	5	4343	5	0.00
01/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4309	5	4309	5	0.00
01/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2553	2	2553	2	0.00
01/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2532	2	2532	2	0.00
01/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	4228	4	4228	4	198.00
01/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	8032	8	8032	8	0.00
01/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	2090	2	2090	2	97.00
01/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2489	2	2489	2	198.00
01/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2327	2	2327	2	210.00

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01/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2708	3	2708	3	400.00
01/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	5044	5	5044	5	0.00
01/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1414	1	1414	1	210.00
01/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1641	2	1641	2	400.00
01/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2511	2	2511	2	0.00
01/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3231	3	3231	3	97.00
01/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6891	7	6891	7	0.00
01/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4895	5	4895	5	0.00
01/07/2021	2032 On 05-May-22			Bond Future	10.32	88.6550	10.3184	88.6550	0.00
01/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6301	7	6301	7	0.00
01/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6229	7	6229	7	0.00
01/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6265	7	6265	7	0.00
01/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2410	2	2410	2	0.00
01/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2426	2	2426	2	0.00
01/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2394	2	2394	2	0.00
01/07/2021	2033 On 05-August-21			Bond Future	106.48	106.5649	106.4799	106.5649	8,979.00
01/07/2021	2033 On 04-November-21			Bond Future	106.41	106.4982	106.4117	106.4982	0.00
01/07/2021	2033 On 03-February-22			Bond Future	107.67	107.7548	107.6670	107.7548	0.00
01/07/2021	2033 On 05-May-22			Bond Future	107.70	107.7882	107.6993	107.7882	0.00
01/07/2021	2037 On 05-August-21			Bond Future	10.46	85.7222	10.4579	85.7222	126,473.00
01/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10961	11	10961	11	0.00
01/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11015	11	11015	11	0.00
01/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11070	11	11070	11	0.00
01/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2037 On 04-November-21			Bond Future	10.64	86.6519	10.6434	86.6519	0.00
01/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12869	13	12869	13	0.00
01/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12821	13	12821	13	0.00
01/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10317	11	10317	11	0.00
01/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6345	7	6345	7	600.00
01/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12916	13	12916	13	0.00
01/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	233	0	233	0	0.00

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01/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	423	0	423	0	600.00
01/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1055	1	1055	1	0.00
01/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	236	0	236	0	0.00
01/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	229	0	229	0	0.00
01/07/2021	2037 On 03-February-22			Bond Future	10.84	83.3994	10.8360	83.3994	0.00
01/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6063	6	6063	6	0.00
01/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6021	6	6021	6	0.00
01/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5979	6	5979	6	0.00
01/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2161	2	2161	2	0.00
01/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2196	2	2196	2	0.00
01/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2178	2	2178	2	0.00
01/07/2021	2037 On 05-May-22			Bond Future	11.03	84.3890	11.0347	84.3890	0.00
01/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7315	8	7315	8	0.00
01/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7235	7	7235	7	0.00
01/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7275	8	7275	8	0.00
01/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2536	2	2536	2	0.00
01/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2569	2	2569	2	0.00
01/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2552	2	2552	2	0.00
01/07/2021	2038 On 05-August-21			Bond Future	117.92	117.9669	117.9151	117.9669	7,723.00
01/07/2021	2038 On 04-November-21			Bond Future	119.22	119.2748	119.2219	119.2748	0.00
01/07/2021	2038 On 03-February-22			Bond Future	118.86	118.9167	118.8630	118.9167	0.00
01/07/2021	2038 On 05-May-22			Bond Future	120.30	120.3541	120.2995	120.3541	0.00
01/07/2021	2040 On 05-August-21			Bond Future	10.62	87.5673	10.6165	87.5673	85,663.00
01/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12001	12	12001	12	0.00
01/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6494	7	6494	7	900.00
01/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23414	24	23414	24	0.00
01/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11944	12	11944	12	0.00
01/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11888	12	11888	12	0.00
01/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3630	4	3630	4	900.00
01/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	595	1	595	1	0.00
01/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
01/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	12	0	12	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	164	0	164	0	0.00
01/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2040 On 04-November-21			Bond Future	10.80	88.5171	10.7984	88.5171	0.00
01/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13276	14	13276	14	0.00
01/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13177	13	13177	13	0.00
01/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13226	13	13226	13	0.00
01/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	290	0	290	0	0.00
01/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	295	0	295	0	0.00
01/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	286	0	286	0	0.00
01/07/2021	2040 On 03-February-22			Bond Future	10.99	85.0359	10.9872	85.0359	0.00
01/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6228	6	6228	6	0.00
01/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6184	6	6184	6	0.00
01/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6272	6	6272	6	0.00
01/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2354	2	2354	2	0.00
01/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2335	2	2335	2	0.00
01/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2316	2	2316	2	0.00
01/07/2021	2040 On 05-May-22			Bond Future	11.18	86.0450	11.1814	86.0450	0.00
01/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1240	1	1240	1	1,200.00
01/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7406	8	7406	8	0.00
01/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7363	8	7363	8	0.00
01/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7448	8	7448	8	0.00
01/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2755	3	2755	3	1,200.00
01/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12392	13	12392	13	0.00
01/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1380	1	1380	1	1,200.00
01/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2787	3	2787	3	0.00
01/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2769	3	2769	3	0.00
01/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6970	7	6970	7	0.00
01/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2806	3	2806	3	0.00
01/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11094	11	11094	11	0.00
01/07/2021	2044 On 05-August-21			Bond Future	10.66	84.3734	10.6630	84.3734	62,458.00
01/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12405	13	12405	13	0.00
01/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12349	13	12349	13	0.00
01/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12460	13	12460	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	12	0	12	0	0.00
01/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	13	0	13	0	0.00
01/07/2021	2044 On 04-November-21			Bond Future	10.84	85.2886	10.8363	85.2886	0.00
01/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13085	13	13085	13	0.00
01/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13036	13	13036	13	0.00
01/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13134	13	13134	13	0.00
01/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	312	0	312	0	0.00
01/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	322	0	322	0	0.00
01/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	317	0	317	0	0.00
01/07/2021	2044 On 03-February-22			Bond Future	11.02	81.8952	11.0160	81.8952	0.00
01/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6292	7	6292	7	0.00
01/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6248	6	6248	6	0.00
01/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6203	6	6203	6	0.00
01/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2381	2	2381	2	0.00
01/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2361	2	2361	2	0.00
01/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2342	2	2342	2	0.00
01/07/2021	2044 On 05-May-22			Bond Future	11.20	82.8670	11.2005	82.8670	0.00
01/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7467	8	7467	8	0.00
01/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7425	8	7425	8	0.00
01/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7382	8	7382	8	0.00
01/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2825	3	2825	3	0.00
01/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2807	3	2807	3	0.00
01/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2788	3	2788	3	0.00
01/07/2021	2046 On 05-August-21			Bond Future	107.44	107.3230	107.4366	107.3230	18,098.00
01/07/2021	2046 On 04-November-21			Bond Future	106.79	106.6764	106.7908	106.6764	0.00
01/07/2021	2046 On 03-February-22			Bond Future	108.05	107.9354	108.0508	107.9354	0.00
01/07/2021	2046 On 05-May-22			Bond Future	107.49	107.3705	107.4873	107.3705	0.00
01/07/2021	2050 On 05-August-21			Bond Future	109.45	109.4297	109.4531	109.4297	11,059.00
01/07/2021	2050 On 04-November-21			Bond Future	110.67	110.6426	110.6659	110.6426	0.00
01/07/2021	2050 On 03-February-22			Bond Future	110.01	109.9868	110.0102	109.9868	0.00
01/07/2021	2050 On 05-May-22			Bond Future	111.34	111.3161	111.3396	111.3161	0.00
01/07/2021	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
01/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	AL37 On 05-August-21			Index Future	789.24	792.9450	789.2430	792.9450	0.00
01/07/2021	AL37 On 04-November-21			Index Future	797.89	801.6320	797.8850	801.6320	0.00
01/07/2021	AL37 On 03-February-22			Index Future	807.10	810.8950	807.1030	810.8950	0.00
01/07/2021	AL37 On 05-May-22			Index Future	816.66	820.5010	816.6630	820.5010	0.00
01/07/2021	AL7T On 05-August-21			Index Future	904.93	908.2890	904.9270	908.2890	0.00
01/07/2021	AL7T On 04-November-21			Index Future	914.84	918.2390	914.8360	918.2390	0.00
01/07/2021	AL7T On 03-February-22			Index Future	925.41	928.8500	925.4050	928.8500	0.00
01/07/2021	AL7T On 05-May-22			Index Future	936.37	939.8530	936.3660	939.8530	0.00
01/07/2021	ALBI On 05-August-21			Index Future	797.16	800.1170	797.1560	800.1170	114.00
01/07/2021	ALBI On 04-November-21			Index Future	805.89	808.8810	805.8850	808.8810	0.00
01/07/2021	ALBI On 03-February-22			Index Future	815.20	818.2290	815.1960	818.2290	0.00
01/07/2021	ALBI On 05-May-22			Index Future	824.85	827.9210	824.8510	827.9210	0.00
01/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	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
01/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2021	ES33 On 05-August-21			Bond Future	11.17	79.2613	11.1681	79.2613	350.00
01/07/2021	ES33 On 04-November-21			Bond Future	11.40	76.3648	11.4009	76.3648	0.00
01/07/2021	ES33 On 03-February-22			Bond Future	11.64	77.2665	11.6439	77.2665	0.00
01/07/2021	ES33 On 05-May-22			Bond Future	11.89	74.4234	11.8901	74.4234	0.00
01/07/2021	ES42 On 05-August-21			Bond Future	11.67	78.1633	11.6672	78.1633	4,779.00
01/07/2021	ES42 On 04-November-21			Bond Future	11.89	74.7720	11.8868	74.7720	0.00
01/07/2021	ES42 On 03-February-22			Bond Future	12.11	75.6554	12.1085	75.6554	0.00
01/07/2021	ES42 On 05-May-22			Bond Future	12.34	72.3120	12.3409	72.3120	0.00
01/07/2021	GOVI On 05-August-21			GOVI	787.17	790.1180	787.1730	790.1180	981.00
01/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	680230	71	680230	71	0.00
01/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	680330	71	680330	71	0.00
01/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	680430	71	680430	71	0.00
01/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 04-November-21			GOVI	795.79	798.7730	795.7920	798.7730	0.00
01/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	673720	70	673720	70	0.00
01/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	673820	70	673820	70	0.00
01/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	673920	70	673920	70	0.00
01/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/07/2021	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
01/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 03-February-22			GOVI	804.99	808.0040	804.9860	808.0040	0.00
01/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	122360	15	122360	15	0.00
01/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	122460	15	122460	15	0.00
01/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	122260	15	122260	15	0.00
01/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 05-May-22			GOVI	814.52	817.5750	814.5210	817.5750	0.00
01/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	262810	29	262810	29	0.00
01/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	262910	29	262910	29	0.00
01/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	262710	29	262710	29	0.00
01/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2021	IGOV On 05-August-21			Index Future	290.27	290.0180	290.2670	290.0180	451.00
01/07/2021	IGOV On 04-November-21			Index Future	293.52	293.2670	293.5170	293.2670	16.00
01/07/2021	IGOV On 03-February-22			Index Future	296.98	296.7270	296.9790	296.7270	0.00
01/07/2021	IGOV On 05-May-22			Index Future	300.57	300.3120	300.5660	300.3120	0.00
01/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
01/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
01/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	0.00
01/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.83	96.1600	3.8300	96.1600	0.00
01/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1250	3.8750	96.1250	30,000.00
01/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.05	95.9500	4.0500	95.9500	0.00
01/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.09	95.9100	4.0900	95.9100	0.00
01/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.26	95.7550	4.2550	95.7550	0.00
01/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.54	95.4800	4.5400	95.4800	0.00
01/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.0950	4.9650	95.0950	471.00
01/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.11	94.9400	5.1100	94.9400	0.00
01/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.47	94.5600	5.4700	94.5600	0.00
01/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.60	94.4250	5.6000	94.4250	0.00
01/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.82	94.2250	5.8150	94.2250	0.00
01/07/2021	R023 On 05-August-21			Bond Future	5.37	107.0236	5.3693	107.0236	15,368.00
01/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	148	0	148	0	0.00
01/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	141	0	141	0	0.00
01/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	135	0	135	0	0.00
01/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	255	0	255	0	0.00
01/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	246	0	246	0	0.00
01/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	237	0	237	0	0.00
01/07/2021	R023 On 04-November-21			Bond Future	5.56	104.2766	5.5630	104.2766	0.00
01/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	32	0	32	0	0.00
01/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	31	0	31	0	0.00
01/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	31	0	31	0	0.00
01/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	877	1	877	1	0.00

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01/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	865	1	865	1	0.00
01/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	853	1	853	1	0.00
01/07/2021	R023 On 03-February-22			Bond Future	5.80	105.4823	5.7994	105.4823	0.00
01/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	70	0	70	0	0.00
01/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	68	0	68	0	0.00
01/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	71	0	71	0	0.00
01/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	812	1	812	1	0.00
01/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	831	1	831	1	0.00
01/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	822	1	822	1	0.00
01/07/2021	R023 On 05-May-22			Bond Future	6.12	102.8225	6.1157	102.8225	0.00
01/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	428	0	428	0	0.00
01/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	423	0	423	0	0.00
01/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	433	0	433	0	0.00
01/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	280	0	280	0	0.00
01/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	286	0	286	0	0.00
01/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	283	0	283	0	0.00
01/07/2021	R035 On 05-August-21			Bond Future	10.26	94.2571	10.2590	94.2571	82,469.00
01/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3825	4	3825	4	0.00
01/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	882	1	882	1	100.00
01/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7129	7	7129	7	0.00
01/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	100	0	100	0	100.00
01/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44161	44	44161	44	0.00
01/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	489	0	489	0	100.00
01/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2506	2	2506	2	0.00
01/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44394	44	44394	44	0.00
01/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44277	44	44277	44	0.00
01/07/2021	R035 On 04-November-21			Bond Future	10.45	90.8045	10.4546	90.8045	0.00
01/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5891	6	5891	6	0.00
01/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18557	19	18557	19	0.00
01/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8549	9	8549	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
01/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2132	2	2132	2	782.00
01/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12390	13	12390	13	0.00
01/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12342	13	12342	13	0.00
01/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3355	4	3355	4	0.00
01/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1793	2	1793	2	350.00
01/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1820	2	1820	2	400.00
01/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3428	4	3428	4	400.00
01/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12439	13	12439	13	0.00
01/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5340	6	5340	6	0.00
01/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1392	1	1392	1	782.00
01/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3615	3	3615	3	0.00
01/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	268	0	268	0	0.00
01/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	649	1	649	1	782.00
01/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2359	2	2359	2	0.00
01/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4042	4	4042	4	0.00
01/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2414	2	2414	2	350.00
01/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4083	4	4083	4	0.00
01/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1215	1	1215	1	350.00
01/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	277	0	277	0	0.00
01/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	272	0	272	0	0.00
01/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	28	0	28	0	400.00
01/07/2021	R035 On 03-February-22			Bond Future	10.66	91.8546	10.6579	91.8546	0.00
01/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5031	5	5031	5	0.00
01/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8577	9	8577	9	0.00
01/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2016	2	2016	2	280.00
01/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1173	1	1173	1	683.00
01/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5786	6	5786	6	0.00
01/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2685	3	2685	3	1,600.00
01/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5951	6	5951	6	0.00
01/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2435	3	2435	3	200.00
01/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7900	8	7900	8	0.00
01/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4954	5	4954	5	0.00
01/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6415	7	6415	7	0.00

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01/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3607	4	3607	4	0.00
01/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5745	6	5745	6	0.00
01/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5704	6	5704	6	0.00
01/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2246	2	2246	2	0.00
01/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2226	2	2226	2	0.00
01/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1949	2	1949	2	683.00
01/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1471	1	1471	1	280.00
01/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2135	2	2135	2	200.00
01/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5009	5	5009	5	0.00
01/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2597	2	2597	2	1,600.00
01/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4668	4	4668	4	0.00
01/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2207	2	2207	2	0.00
01/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3657	4	3657	4	683.00
01/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7554	7	7554	7	0.00
01/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1304	1	1304	1	1,800.00
01/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2642	3	2642	3	280.00
01/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5655	5	5655	5	0.00
01/07/2021	R035 On 05-May-22			Bond Future	10.86	88.4659	10.8596	88.4659	0.00
01/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7180	7	7180	7	0.00
01/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7140	7	7140	7	0.00
01/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7100	7	7100	7	0.00
01/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2536	2	2536	2	0.00
01/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2519	2	2519	2	0.00
01/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2503	2	2503	2	0.00
01/07/2021	R186 On 05-August-21			Bond Future	7.61	114.4992	7.6133	114.4992	86,998.00
01/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4654	5	4654	5	0.00
01/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4611	5	4611	5	0.00
01/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4568	5	4568	5	0.00
01/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	32	0	32	0	0.00
01/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	31	0	31	0	0.00
01/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	30	0	30	0	0.00
01/07/2021	R186 On 04-November-21			Bond Future	7.81	115.7405	7.8103	115.7405	0.00
01/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2287	3	2287	3	0.00

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01/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4487	5	4487	5	0.00
01/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1424	2	1424	2	0.00
01/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2258	3	2258	3	0.00
01/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2230	3	2230	3	0.00
01/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	997	1	997	1	0.00
01/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	982	1	982	1	0.00
01/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	328	0	328	0	15,177.00
01/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	967	1	967	1	0.00
01/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1603	1	1603	1	15,177.00
01/07/2021	R186 On 03-February-22			Bond Future	8.02	111.7963	8.0157	111.7963	0.00
01/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	694	1	694	1	0.00
01/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	683	1	683	1	0.00
01/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	705	1	705	1	0.00
01/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3768	3	3768	3	0.00
01/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3833	3	3833	3	0.00
01/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3800	3	3800	3	0.00
01/07/2021	R186 On 05-May-22			Bond Future	8.24	113.1222	8.2380	113.1222	0.00
01/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2470	3	2470	3	0.00
01/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2448	3	2448	3	0.00
01/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2493	3	2493	3	0.00
01/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2167	2	2167	2	0.00
01/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2202	2	2202	2	0.00
01/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2184	2	2184	2	0.00
01/07/2021	R197 On 05-August-21			Bond Future	321.39	321.4898	321.3869	321.4898	1,117.00
01/07/2021	R197 On 04-November-21			Bond Future	324.95	325.0536	324.9482	325.0536	0.00
01/07/2021	R197 On 03-February-22			Bond Future	320.63	320.7397	320.6325	320.7397	0.00
01/07/2021	R197 On 05-May-22			Bond Future	324.51	324.6167	324.5078	324.6167	0.00
01/07/2021	R202 On 05-August-21			Bond Future	235.07	233.7398	235.0659	233.7398	9,635.00
01/07/2021	R202 On 04-November-21			Bond Future	237.67	236.3306	237.6707	236.3306	0.00
01/07/2021	R202 On 03-February-22			Bond Future	236.15	234.7907	236.1459	234.7907	0.00
01/07/2021	R202 On 05-May-22			Bond Future	239.00	237.6283	238.9997	237.6283	0.00
01/07/2021	R209 On 05-August-21			Bond Future	10.19	72.8764	10.1948	72.8764	28,825.00
01/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8604	9	8604	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
01/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8555	9	8555	9	0.00
01/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8652	9	8652	9	0.00
01/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	16	0	16	0	0.00
01/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	17	0	17	0	0.00
01/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	16	0	16	0	0.00
01/07/2021	R209 On 04-November-21			Bond Future	10.37	70.5266	10.3668	70.5266	4,785.00
01/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	600	1	600	1	6,000.00
01/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9682	10	9682	10	0.00
01/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9639	10	9639	10	0.00
01/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1502	2	1502	2	0.00
01/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8906	9	8906	9	0.00
01/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2872	3	2872	3	0.00
01/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9725	10	9725	10	0.00
01/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	309	0	309	0	0.00
01/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	382	0	382	0	9,000.00
01/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3649	3	3649	3	3,100.00
01/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	313	0	313	0	0.00
01/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	316	0	316	0	0.00
01/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2115	2	2115	2	9,400.00
01/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5826	6	5826	6	0.00
01/07/2021	R209 On 03-February-22			Bond Future	10.54	71.3424	10.5413	71.3424	0.00
01/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4754	5	4754	5	0.00
01/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4683	5	4683	5	0.00
01/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4718	5	4718	5	0.00
01/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2062	2	2062	2	0.00
01/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2079	2	2079	2	0.00
01/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2045	2	2045	2	0.00
01/07/2021	R209 On 05-May-22			Bond Future	10.72	69.0472	10.7196	69.0472	0.00
01/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6063	6	6063	6	0.00
01/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6028	6	6028	6	0.00
01/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5993	6	5993	6	0.00
01/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2270	2	2270	2	0.00
01/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2254	2	2254	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
01/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2239	2	2239	2	0.00
01/07/2021	R210 On 05-August-21			Bond Future	209.19	209.0269	209.1919	209.0269	1,486.00
01/07/2021	R210 On 04-November-21			Bond Future	208.73	208.5601	208.7261	208.5601	0.00
01/07/2021	R210 On 03-February-22			Bond Future	211.19	211.0213	211.1887	211.0213	0.00
01/07/2021	R210 On 05-May-22			Bond Future	210.91	210.7378	210.9071	210.7378	0.00
01/07/2021	R212 On 05-August-21			Bond Future	172.80	172.8324	172.8043	172.8324	2,457.00
01/07/2021	R212 On 04-November-21			Bond Future	174.72	174.7485	174.7194	174.7485	0.00
01/07/2021	R213 On 05-August-21			Bond Future	9.39	88.6036	9.3861	88.6036	9,084.00
01/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7784	8	7784	8	0.00
01/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4282	5	4282	5	0.00
01/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7393	8	7393	8	0.00
01/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7735	8	7735	8	0.00
01/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7686	8	7686	8	0.00
01/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1157	1	1157	1	0.00
01/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	20	0	20	0	0.00
01/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	189	0	189	0	0.00
01/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1416	1	1416	1	0.00
01/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	19	0	19	0	0.00
01/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	25	0	25	0	0.00
01/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	19	0	19	0	0.00
01/07/2021	R213 On 04-November-21			Bond Future	9.58	86.0351	9.5755	86.0351	0.00
01/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8178	8	8178	8	0.00
01/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8135	8	8135	8	0.00
01/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8221	9	8221	9	0.00
01/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	392	0	392	0	0.00
01/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	387	0	387	0	0.00
01/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	383	0	383	0	0.00
01/07/2021	R213 On 03-February-22			Bond Future	9.77	87.0298	9.7727	87.0298	0.00
01/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4161	4	4161	4	0.00
01/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2934	3	2934	3	0.00
01/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1519	2	1519	2	220.00
01/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5664	6	5664	6	0.00
01/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1657	2	1657	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4425	5	4425	5	0.00
01/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4095	4	4095	4	0.00
01/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2467	3	2467	3	0.00
01/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3531	4	3531	4	0.00
01/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3501	4	3501	4	0.00
01/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5923	6	5923	6	0.00
01/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3620	4	3620	4	0.00
01/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	731	1	731	1	200.00
01/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3561	4	3561	4	0.00
01/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	935	1	935	1	102.00
01/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3491	3	3491	3	200.00
01/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	7047	7	7047	7	0.00
01/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2477	2	2477	2	0.00
01/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2433	2	2433	2	430.00
01/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4638	4	4638	4	0.00
01/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6274	6	6274	6	0.00
01/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1359	1	1359	1	220.00
01/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1445	1	1445	1	430.00
01/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2521	2	2521	2	0.00
01/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2499	2	2499	2	0.00
01/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2136	2	2136	2	200.00
01/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1956	2	1956	2	102.00
01/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	3001	3	3001	3	102.00
01/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	2099	2	2099	2	220.00
01/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4887	5	4887	5	0.00
01/07/2021	R213 On 05-May-22			Bond Future	9.97	84.5298	9.9699	84.5298	0.00
01/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5492	6	5492	6	0.00
01/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5525	6	5525	6	0.00
01/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5459	6	5459	6	0.00
01/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	2138	2	2138	2	0.00
01/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2169	2	2169	2	0.00
01/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2153	2	2153	2	0.00
01/07/2021	R214 On 05-August-21			Bond Future	10.58	69.7000	10.5789	69.7000	17,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7857	8	7857	8	0.00
01/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7905	8	7905	8	0.00
01/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7809	8	7809	8	0.00
01/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	38	0	38	0	0.00
01/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	40	0	40	0	0.00
01/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	39	0	39	0	0.00
01/07/2021	R214 On 04-November-21			Bond Future	10.75	67.1786	10.7491	67.1786	0.00
01/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9359	10	9359	10	0.00
01/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9316	10	9316	10	0.00
01/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9274	9	9274	9	0.00
01/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	368	0	368	0	0.00
01/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	360	0	360	0	0.00
01/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	364	0	364	0	0.00
01/07/2021	R214 On 03-February-22			Bond Future	10.92	67.9554	10.9245	67.9554	0.00
01/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4716	5	4716	5	0.00
01/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4681	5	4681	5	0.00
01/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4751	5	4751	5	0.00
01/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2113	2	2113	2	0.00
01/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2095	2	2095	2	0.00
01/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2077	2	2077	2	0.00
01/07/2021	R214 On 05-May-22			Bond Future	11.10	65.4816	11.0972	65.4816	0.00
01/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5898	6	5898	6	0.00
01/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5863	6	5863	6	0.00
01/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5933	6	5933	6	0.00
01/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2494	2	2494	2	0.00
01/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2478	2	2478	2	0.00
01/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2462	2	2462	2	0.00
01/07/2021	R248 On 05-August-21			Bond Future	10.59	88.0168	10.5888	88.0168	171,055.00
01/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12635	13	12635	13	0.00
01/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12578	13	12578	13	0.00
01/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	287	0	287	0	0.00
01/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1399	2	1399	2	0.00
01/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4845	5	4845	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12691	13	12691	13	0.00
01/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	815	1	815	1	1,300.00
01/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3163	3	3163	3	1,300.00
01/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1772	2	1772	2	0.00
01/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1687	2	1687	2	0.00
01/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	860	1	860	1	0.00
01/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2077	2	2077	2	0.00
01/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	19	0	19	0	0.00
01/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	424	0	424	0	0.00
01/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	19	0	19	0	0.00
01/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3055	3	3055	3	0.00
01/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4968	5	4968	5	0.00
01/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	18	0	18	0	0.00
01/07/2021	R248 On 04-November-21			Bond Future	10.76	84.5595	10.7583	84.5595	0.00
01/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1594	2	1594	2	1,200.00
01/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	385	0	385	0	1,200.00
01/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13487	14	13487	14	0.00
01/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13438	14	13438	14	0.00
01/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13537	14	13537	14	0.00
01/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	312	0	312	0	0.00
01/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	321	0	321	0	0.00
01/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	317	0	317	0	0.00
01/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9767	9	9767	9	0.00
01/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5100	5	5100	5	0.00
01/07/2021	R248 On 03-February-22			Bond Future	10.93	85.5374	10.9335	85.5374	0.00
01/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6234	7	6234	7	0.00
01/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6189	6	6189	6	0.00
01/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6144	6	6144	6	0.00
01/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2408	2	2408	2	0.00
01/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2450	2	2450	2	0.00
01/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2429	2	2429	2	0.00
01/07/2021	R248 On 05-May-22			Bond Future	11.11	82.1370	11.1059	82.1370	0.00
01/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7603	8	7603	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
01/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7560	8	7560	8	0.00
01/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7517	8	7517	8	0.00
01/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2980	3	2980	3	0.00
01/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2942	3	2942	3	0.00
01/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2961	3	2961	3	0.00