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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
02/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	2025 On 05-August-21			Bond Future	152.93	153.1637	152.9265	153.1637	5,027.00
02/07/2021	2025 On 04-November-21			Bond Future	154.62	154.8610	154.6205	154.8610	0.00
02/07/2021	2025 On 03-February-22			Bond Future	154.87	155.1186	154.8746	155.1186	0.00
02/07/2021	2025 On 05-May-22			Bond Future	156.75	156.9930	156.7458	156.9930	0.00
02/07/2021	2029 On 05-August-21			Bond Future	113.13	113.5871	113.1284	113.5871	3,031.00
02/07/2021	2029 On 04-November-21			Bond Future	113.21	113.6771	113.2128	113.6771	0.00
02/07/2021	2029 On 03-February-22			Bond Future	114.55	115.0182	114.5481	115.0182	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
02/07/2021	2029 On 05-May-22			Bond Future	114.74	115.2183	114.7418	115.2183	0.00
02/07/2021	2030 On 05-August-21			Bond Future	8.99	94.2857	8.9917	94.2857	101,324.00
02/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7677	8	7677	8	0.00
02/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	308	0	308	0	5,000.00
02/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3161	3	3161	3	0.00
02/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4317	4	4317	4	0.00
02/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7029	7	7029	7	0.00
02/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	6	0	6	0	200.00
02/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1155	1	1155	1	600.00
02/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7627	7	7627	7	0.00
02/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7577	7	7577	7	0.00
02/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6281	6	6281	6	0.00
02/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	858	1	858	1	479.00
02/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2943	3	2943	3	600.00
02/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15566	15	15566	15	0.00
02/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1770	2	1770	2	0.00
02/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	750	1	750	1	200.00
02/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7642	8	7642	8	0.00
02/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	886	1	886	1	7,500.00
02/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	3125	3	3125	3	0.00
02/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
02/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	29	0	29	0	200.00
02/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1950	2	1950	2	0.00
02/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	19	0	19	0	0.00
02/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	19	0	19	0	0.00
02/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	411	0	411	0	0.00
02/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1390	1	1390	1	0.00
02/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	175	0	175	0	479.00
02/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1773	2	1773	2	0.00
02/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	358	0	358	0	0.00
02/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	49	0	49	0	479.00
02/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	18	0	18	0	0.00
02/07/2021	2030 On 04-November-21			Bond Future	9.18	95.3079	9.1797	95.3079	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
02/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4733	5	4733	5	29.00
02/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1263	1	1263	1	300.00
02/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11433	11	11433	11	0.00
02/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7745	8	7745	8	0.00
02/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7657	8	7657	8	0.00
02/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10641	10	10641	10	0.00
02/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2309	2	2309	2	29.00
02/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	496	0	496	0	300.00
02/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7701	8	7701	8	0.00
02/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	366	0	366	0	0.00
02/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	371	0	371	0	0.00
02/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3527	4	3527	4	0.00
02/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	109	0	109	0	300.00
02/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5618	6	5618	6	0.00
02/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	361	0	361	0	0.00
02/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2199	2	2199	2	0.00
02/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	152	0	152	0	29.00
02/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	916	1	916	1	0.00
02/07/2021	2030 On 03-February-22			Bond Future	9.38	92.4053	9.3758	92.4053	0.00
02/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3441	3	3441	3	1,000.00
02/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8048	8	8048	8	0.00
02/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4007	4	4007	4	0.00
02/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2974	3	2974	3	0.00
02/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2946	3	2946	3	0.00
02/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1559	2	1559	2	1,000.00
02/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2727	3	2727	3	0.00
02/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	826	1	826	1	101.00
02/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3002	3	3002	3	0.00
02/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2613	3	2613	3	0.00
02/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2862	3	2862	3	101.00
02/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6200	6	6200	6	0.00
02/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4377	4	4377	4	0.00
02/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2661	3	2661	3	0.00

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02/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2637	3	2637	3	0.00
02/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1913	2	1913	2	101.00
02/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	696	1	696	1	1,000.00
02/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2271	2	2271	2	0.00
02/07/2021	2030 On 05-May-22			Bond Future	9.58	93.5013	9.5828	93.5013	0.00
02/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1771	2	1771	2	1,800.00
02/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8159	8	8159	8	0.00
02/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2750	3	2750	3	0.00
02/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5125	5	5125	5	0.00
02/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5158	5	5158	5	0.00
02/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	765	1	765	1	1,800.00
02/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4370	4	4370	4	0.00
02/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5191	5	5191	5	0.00
02/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1128	1	1128	1	1,073.00
02/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8480	9	8480	9	0.00
02/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2075	2	2075	2	0.00
02/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5376	5	5376	5	0.00
02/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2091	2	2091	2	0.00
02/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2107	2	2107	2	0.00
02/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3942	4	3942	4	1,073.00
02/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	7008	7	7008	7	0.00
02/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2529	3	2529	3	1,073.00
02/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1126	1	1126	1	1,800.00
02/07/2021	2032 On 05-August-21			Bond Future	9.68	93.4011	9.6815	93.4011	120,181.00
02/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9561	9	9561	9	0.00
02/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9509	9	9509	9	0.00
02/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9613	9	9613	9	0.00
02/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	10	0	10	0	0.00
02/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	11	0	11	0	0.00
02/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	10	0	10	0	0.00
02/07/2021	2032 On 04-November-21			Bond Future	9.88	90.2687	9.8763	90.2687	57.00
02/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1129	1	1129	1	700.00
02/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10354	10	10354	10	0.00

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02/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15431	15	15431	15	0.00
02/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2401	2	2401	2	700.00
02/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10307	10	10307	10	0.00
02/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10260	10	10260	10	0.00
02/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	281	0	281	0	0.00
02/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	46	0	46	0	700.00
02/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	284	0	284	0	0.00
02/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	287	0	287	0	0.00
02/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2678	3	2678	3	0.00
02/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4462	5	4462	5	0.00
02/07/2021	2032 On 03-February-22			Bond Future	10.08	91.3126	10.0756	91.3126	0.00
02/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2078	2	2078	2	210.00
02/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6440	6	6440	6	0.00
02/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4182	4	4182	4	0.00
02/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3498	3	3498	3	0.00
02/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1101	1	1101	1	97.00
02/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4530	4	4530	4	0.00
02/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	774	1	774	1	198.00
02/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4495	4	4495	4	0.00
02/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7176	7	7176	7	0.00
02/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4818	5	4818	5	0.00
02/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1984	2	1984	2	400.00
02/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5304	5	5304	5	0.00
02/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2554	2	2554	2	0.00
02/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4459	4	4459	4	0.00
02/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4425	4	4425	4	0.00
02/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2465	3	2465	3	0.00
02/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2444	3	2444	3	0.00
02/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	4106	4	4106	4	198.00
02/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7862	8	7862	8	0.00
02/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	2014	2	2014	2	97.00
02/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2403	2	2403	2	198.00
02/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2245	2	2245	2	210.00

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02/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2617	3	2617	3	400.00
02/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4909	5	4909	5	0.00
02/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1358	1	1358	1	210.00
02/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2424	3	2424	3	0.00
02/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3128	3	3128	3	97.00
02/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6732	7	6732	7	0.00
02/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1578	2	1578	2	400.00
02/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4762	5	4762	5	0.00
02/07/2021	2032 On 05-May-22			Bond Future	10.28	88.2489	10.2815	88.2489	0.00
02/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6434	6	6434	6	0.00
02/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6361	6	6361	6	0.00
02/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6398	6	6398	6	0.00
02/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2337	2	2337	2	0.00
02/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2353	2	2353	2	0.00
02/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2321	2	2321	2	0.00
02/07/2021	2033 On 05-August-21			Bond Future	106.61	106.4799	106.6094	106.4799	8,979.00
02/07/2021	2033 On 04-November-21			Bond Future	106.54	106.4117	106.5421	106.4117	0.00
02/07/2021	2033 On 03-February-22			Bond Future	107.80	107.6670	107.7987	107.6670	0.00
02/07/2021	2033 On 05-May-22			Bond Future	107.83	107.6993	107.8321	107.6993	0.00
02/07/2021	2037 On 05-August-21			Bond Future	10.43	85.3940	10.4303	85.3940	126,473.00
02/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11145	11	11145	11	0.00
02/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11199	11	11199	11	0.00
02/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11253	11	11253	11	0.00
02/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	10	0	10	0	0.00
02/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2037 On 04-November-21			Bond Future	10.61	86.3198	10.6148	86.3198	0.00
02/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13042	13	13042	13	0.00
02/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12994	13	12994	13	0.00
02/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10480	10	10480	10	0.00
02/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6482	6	6482	6	600.00
02/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13090	13	13090	13	0.00
02/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	218	0	218	0	0.00

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02/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	398	0	398	0	600.00
02/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1004	1	1004	1	0.00
02/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	221	0	221	0	0.00
02/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	215	0	215	0	0.00
02/07/2021	2037 On 03-February-22			Bond Future	10.81	83.0632	10.8063	83.0632	0.00
02/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6184	6	6184	6	0.00
02/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6142	6	6142	6	0.00
02/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6100	6	6100	6	0.00
02/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2093	2	2093	2	0.00
02/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2127	2	2127	2	0.00
02/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2110	2	2110	2	0.00
02/07/2021	2037 On 05-May-22			Bond Future	11.00	84.0487	11.0039	84.0487	0.00
02/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7441	7	7441	7	0.00
02/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7360	7	7360	7	0.00
02/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7400	7	7400	7	0.00
02/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2470	3	2470	3	0.00
02/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2502	3	2502	3	0.00
02/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2486	3	2486	3	0.00
02/07/2021	2038 On 05-August-21			Bond Future	118.57	117.9151	118.5654	117.9151	7,723.00
02/07/2021	2038 On 04-November-21			Bond Future	119.88	119.2219	119.8788	119.2219	0.00
02/07/2021	2038 On 03-February-22			Bond Future	119.53	118.8630	119.5270	118.8630	0.00
02/07/2021	2038 On 05-May-22			Bond Future	120.97	120.2995	120.9714	120.2995	0.00
02/07/2021	2040 On 05-August-21			Bond Future	10.57	87.2897	10.5737	87.2897	85,663.00
02/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6773	6	6773	6	900.00
02/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23723	23	23723	23	0.00
02/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12307	12	12307	12	0.00
02/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12250	12	12250	12	0.00
02/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12194	12	12194	12	0.00
02/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3853	4	3853	4	900.00
02/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	509	1	509	1	0.00
02/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	133	0	133	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
02/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
02/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2040 On 04-November-21			Bond Future	10.75	88.2361	10.7540	88.2361	0.00
02/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13563	13	13563	13	0.00
02/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13514	13	13514	13	0.00
02/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13464	13	13464	13	0.00
02/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	270	0	270	0	0.00
02/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	266	0	266	0	0.00
02/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	262	0	262	0	0.00
02/07/2021	2040 On 03-February-22			Bond Future	10.94	84.7514	10.9411	84.7514	0.00
02/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6434	6	6434	6	0.00
02/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6389	6	6389	6	0.00
02/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6479	6	6479	6	0.00
02/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2244	2	2244	2	0.00
02/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2225	2	2225	2	0.00
02/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2207	2	2207	2	0.00
02/07/2021	2040 On 05-May-22			Bond Future	11.13	85.7570	11.1335	85.7570	0.00
02/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1305	1	1305	1	1,200.00
02/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7616	7	7616	7	0.00
02/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7573	7	7573	7	0.00
02/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7658	7	7658	7	0.00
02/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2871	3	2871	3	1,200.00
02/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12651	12	12651	12	0.00
02/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1320	1	1320	1	1,200.00
02/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2679	3	2679	3	0.00
02/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2661	3	2661	3	0.00
02/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6767	7	6767	7	0.00
02/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2697	3	2697	3	0.00
02/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10840	11	10840	11	0.00
02/07/2021	2044 On 05-August-21			Bond Future	10.63	84.0529	10.6254	84.0529	62,458.00
02/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12678	12	12678	12	0.00
02/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12622	12	12622	12	0.00
02/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12733	12	12733	12	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
02/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	9	0	9	0	0.00
02/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	10	0	10	0	0.00
02/07/2021	2044 On 04-November-21			Bond Future	10.80	84.9642	10.7973	84.9642	0.00
02/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13340	13	13340	13	0.00
02/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13291	13	13291	13	0.00
02/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13389	13	13389	13	0.00
02/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	289	0	289	0	0.00
02/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	297	0	297	0	0.00
02/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	293	0	293	0	0.00
02/07/2021	2044 On 03-February-22			Bond Future	10.98	81.5668	10.9755	81.5668	0.00
02/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6476	6	6476	6	0.00
02/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6430	6	6430	6	0.00
02/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6385	6	6385	6	0.00
02/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2281	2	2281	2	0.00
02/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2262	2	2262	2	0.00
02/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2243	2	2243	2	0.00
02/07/2021	2044 On 05-May-22			Bond Future	11.16	82.5346	11.1584	82.5346	0.00
02/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7655	7	7655	7	0.00
02/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7612	7	7612	7	0.00
02/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7569	7	7569	7	0.00
02/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2727	3	2727	3	0.00
02/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2709	3	2709	3	0.00
02/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2691	3	2691	3	0.00
02/07/2021	2046 On 05-August-21			Bond Future	108.19	107.4366	108.1865	107.4366	18,098.00
02/07/2021	2046 On 04-November-21			Bond Future	107.55	106.7908	107.5485	106.7908	0.00
02/07/2021	2046 On 03-February-22			Bond Future	108.82	108.0508	108.8171	108.0508	0.00
02/07/2021	2046 On 05-May-22			Bond Future	108.26	107.4873	108.2618	107.4873	0.00
02/07/2021	2050 On 05-August-21			Bond Future	109.68	109.4531	109.6823	109.4531	11,059.00
02/07/2021	2050 On 04-November-21			Bond Future	110.90	110.6659	110.8972	110.6659	0.00
02/07/2021	2050 On 03-February-22			Bond Future	110.24	110.0102	110.2438	110.0102	0.00
02/07/2021	2050 On 05-May-22			Bond Future	111.58	111.3396	111.5758	111.3396	0.00
02/07/2021	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
02/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	AL37 On 05-August-21			Index Future	789.81	789.2430	789.8090	789.2430	0.00
02/07/2021	AL37 On 04-November-21			Index Future	798.46	797.8850	798.4550	797.8850	0.00
02/07/2021	AL37 On 03-February-22			Index Future	807.68	807.1030	807.6770	807.1030	0.00
02/07/2021	AL37 On 05-May-22			Index Future	817.24	816.6630	817.2420	816.6630	0.00
02/07/2021	AL7T On 05-August-21			Index Future	906.56	904.9270	906.5560	904.9270	0.00
02/07/2021	AL7T On 04-November-21			Index Future	916.48	914.8360	916.4790	914.8360	0.00
02/07/2021	AL7T On 03-February-22			Index Future	927.06	925.4050	927.0640	925.4050	0.00
02/07/2021	AL7T On 05-May-22			Index Future	938.04	936.3660	938.0430	936.3660	0.00
02/07/2021	ALBI On 05-August-21			Index Future	798.73	797.1560	798.7260	797.1560	114.00
02/07/2021	ALBI On 04-November-21			Index Future	807.47	805.8850	807.4680	805.8850	0.00
02/07/2021	ALBI On 03-February-22			Index Future	816.80	815.1960	816.7950	815.1960	0.00
02/07/2021	ALBI On 05-May-22			Index Future	826.47	824.8510	826.4680	824.8510	0.00
02/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	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
02/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2021	ES33 On 05-August-21			Bond Future	11.13	78.9996	11.1299	78.9996	350.00
02/07/2021	ES33 On 04-November-21			Bond Future	11.36	76.1000	11.3612	76.1000	0.00
02/07/2021	ES33 On 03-February-22			Bond Future	11.60	76.9983	11.6026	76.9983	0.00
02/07/2021	ES33 On 05-May-22			Bond Future	11.85	74.1518	11.8470	74.1518	0.00
02/07/2021	ES42 On 05-August-21			Bond Future	11.63	77.9271	11.6292	77.9271	4,779.00
02/07/2021	ES42 On 04-November-21			Bond Future	11.85	74.5329	11.8472	74.5329	0.00
02/07/2021	ES42 On 03-February-22			Bond Future	12.07	75.4133	12.0672	75.4133	0.00
02/07/2021	ES42 On 05-May-22			Bond Future	12.30	72.0669	12.2979	72.0669	0.00
02/07/2021	GOVI On 05-August-21			GOVI	788.69	787.1730	788.6900	787.1730	981.00
02/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	695400	68	695400	68	0.00
02/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	695500	68	695500	68	0.00
02/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	695600	68	695600	68	0.00
02/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 04-November-21			GOVI	797.32	795.7920	797.3230	795.7920	0.00
02/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	689030	67	689030	67	0.00
02/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	689130	67	689130	67	0.00
02/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	689230	67	689230	67	0.00
02/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/07/2021	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
02/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 03-February-22			GOVI	806.53	804.9860	806.5320	804.9860	0.00
02/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	137820	12	137820	12	0.00
02/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	137920	12	137920	12	0.00
02/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	137720	12	137720	12	0.00
02/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 05-May-22			GOVI	816.08	814.5210	816.0840	814.5210	0.00
02/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	278440	26	278440	26	0.00
02/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	278540	26	278540	26	0.00
02/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	278340	26	278340	26	0.00
02/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2021	IGOV On 05-August-21			Index Future	290.41	290.2670	290.4060	290.2670	451.00
02/07/2021	IGOV On 04-November-21			Index Future	293.66	293.5170	293.6570	293.5170	16.00
02/07/2021	IGOV On 03-February-22			Index Future	297.12	296.9790	297.1200	296.9790	0.00
02/07/2021	IGOV On 05-May-22			Index Future	300.71	300.5660	300.7080	300.5660	0.00
02/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
02/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/07/2021	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
02/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
02/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.87	96.1700	3.8700	96.1700	0.00
02/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.92	96.1250	3.9150	96.1250	30,000.00
02/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.09	95.9500	4.0900	95.9500	0.00
02/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.14	95.9100	4.1400	95.9100	0.00
02/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.32	95.7450	4.3150	95.7450	0.00
02/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.63	95.4600	4.6300	95.4600	0.00
02/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.03	95.0350	5.0250	95.0350	471.00
02/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.8900	5.2100	94.8900	0.00
02/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.58	94.5300	5.5800	94.5300	0.00
02/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.75	94.4000	5.7450	94.4000	0.00
02/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.86	94.1850	5.8550	94.1850	0.00
02/07/2021	R023 On 05-August-21			Bond Future	5.40	106.9541	5.3992	106.9541	15,368.00
02/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	127	0	127	0	0.00
02/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	121	0	121	0	0.00
02/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	115	0	115	0	0.00
02/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	271	0	271	0	0.00
02/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	280	0	280	0	0.00
02/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	261	0	261	0	0.00
02/07/2021	R023 On 04-November-21			Bond Future	5.60	104.2059	5.5993	104.2059	0.00
02/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	27	0	27	0	0.00
02/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	26	0	26	0	0.00
02/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	26	0	26	0	0.00
02/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	906	1	906	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	919	1	919	1	0.00
02/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	894	1	894	1	0.00
02/07/2021	R023 On 03-February-22			Bond Future	5.85	105.4104	5.8452	105.4104	0.00
02/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	62	0	62	0	0.00
02/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	61	0	61	0	0.00
02/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	63	0	63	0	0.00
02/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	851	1	851	1	0.00
02/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	870	1	870	1	0.00
02/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	861	1	861	1	0.00
02/07/2021	R023 On 05-May-22			Bond Future	6.18	102.7496	6.1762	102.7496	0.00
02/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	401	0	401	0	0.00
02/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	396	0	396	0	0.00
02/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	406	0	406	0	0.00
02/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	301	0	301	0	0.00
02/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	306	0	306	0	0.00
02/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	304	0	304	0	0.00
02/07/2021	R035 On 05-August-21			Bond Future	10.23	93.9301	10.2263	93.9301	82,469.00
02/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	939	1	939	1	100.00
02/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3986	4	3986	4	0.00
02/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7331	7	7331	7	0.00
02/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	83	0	83	0	100.00
02/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43941	44	43941	44	0.00
02/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	430	0	430	0	100.00
02/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2344	3	2344	3	0.00
02/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44174	44	44174	44	0.00
02/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44058	44	44058	44	0.00
02/07/2021	R035 On 04-November-21			Bond Future	10.42	90.4736	10.4207	90.4736	0.00
02/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6048	6	6048	6	0.00
02/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18776	19	18776	19	0.00
02/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8731	9	8731	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
02/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2218	2	2218	2	782.00
02/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12593	12	12593	12	0.00
02/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12544	12	12544	12	0.00
02/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3470	3	3470	3	0.00
02/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1870	2	1870	2	350.00
02/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1897	2	1897	2	400.00
02/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3546	3	3546	3	400.00
02/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12641	12	12641	12	0.00
02/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5490	5	5490	5	0.00
02/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1320	1	1320	1	782.00
02/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3479	4	3479	4	0.00
02/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	250	0	250	0	0.00
02/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	610	1	610	1	782.00
02/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2255	2	2255	2	0.00
02/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3898	4	3898	4	0.00
02/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2308	2	2308	2	350.00
02/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3937	4	3937	4	0.00
02/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1150	1	1150	1	350.00
02/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	258	0	258	0	0.00
02/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	254	0	254	0	0.00
02/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	25	0	25	0	400.00
02/07/2021	R035 On 03-February-22			Bond Future	10.62	91.5196	10.6227	91.5196	0.00
02/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5163	5	5163	5	0.00
02/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8747	9	8747	9	0.00
02/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2090	2	2090	2	280.00
02/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1222	1	1222	1	683.00
02/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5928	6	5928	6	0.00
02/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2775	3	2775	3	1,600.00
02/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6096	6	6096	6	0.00
02/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2519	2	2519	2	200.00
02/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8064	8	8064	8	0.00
02/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5085	5	5085	5	0.00
02/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6565	6	6565	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
02/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3715	4	3715	4	0.00
02/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5887	6	5887	6	0.00
02/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5846	6	5846	6	0.00
02/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2163	2	2163	2	0.00
02/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2145	2	2145	2	0.00
02/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1875	2	1875	2	683.00
02/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1412	1	1412	1	280.00
02/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2055	2	2055	2	200.00
02/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4869	5	4869	5	0.00
02/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2506	3	2506	3	1,600.00
02/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4533	5	4533	5	0.00
02/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2126	2	2126	2	0.00
02/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3542	4	3542	4	683.00
02/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7380	8	7380	8	0.00
02/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1250	1	1250	1	1,800.00
02/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2549	3	2549	3	280.00
02/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5505	6	5505	6	0.00
02/07/2021	R035 On 05-May-22			Bond Future	10.82	88.1267	10.8229	88.1267	0.00
02/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7329	7	7329	7	0.00
02/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7289	7	7289	7	0.00
02/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7248	7	7248	7	0.00
02/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2459	3	2459	3	0.00
02/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2442	3	2442	3	0.00
02/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2426	3	2426	3	0.00
02/07/2021	R186 On 05-August-21			Bond Future	7.60	113.9576	7.5958	113.9576	87,148.00
02/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4731	5	4731	5	0.00
02/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4688	5	4688	5	0.00
02/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4645	5	4645	5	0.00
02/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	27	0	27	0	0.00
02/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	26	0	26	0	0.00
02/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	25	0	25	0	0.00
02/07/2021	R186 On 04-November-21			Bond Future	7.79	115.1924	7.7917	115.1924	0.00
02/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2334	2	2334	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
02/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4553	4	4553	4	0.00
02/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1459	1	1459	1	0.00
02/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2305	2	2305	2	0.00
02/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2276	2	2276	2	0.00
02/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	961	1	961	1	0.00
02/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	946	1	946	1	0.00
02/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	313	0	313	0	15,177.00
02/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	932	1	932	1	0.00
02/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1555	2	1555	2	15,177.00
02/07/2021	R186 On 03-February-22			Bond Future	8.00	111.2416	7.9960	111.2416	0.00
02/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	712	1	712	1	0.00
02/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	701	1	701	1	0.00
02/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	724	1	724	1	0.00
02/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3704	4	3704	4	0.00
02/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3768	4	3768	4	0.00
02/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3736	4	3736	4	0.00
02/07/2021	R186 On 05-May-22			Bond Future	8.22	112.5607	8.2169	112.5607	0.00
02/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2511	2	2511	2	0.00
02/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2489	2	2489	2	0.00
02/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2534	2	2534	2	0.00
02/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2125	2	2125	2	0.00
02/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2159	2	2159	2	0.00
02/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2141	2	2141	2	0.00
02/07/2021	R197 On 05-August-21			Bond Future	321.43	321.3869	321.4309	321.3869	1,117.00
02/07/2021	R197 On 04-November-21			Bond Future	324.99	324.9482	324.9913	324.9482	0.00
02/07/2021	R197 On 03-February-22			Bond Future	320.67	320.6325	320.6747	320.6325	0.00
02/07/2021	R197 On 05-May-22			Bond Future	324.55	324.5078	324.5500	324.5078	0.00
02/07/2021	R202 On 05-August-21			Bond Future	233.95	235.0659	233.9533	235.0659	9,635.00
02/07/2021	R202 On 04-November-21			Bond Future	236.54	237.6707	236.5448	237.6707	0.00
02/07/2021	R202 On 03-February-22			Bond Future	235.01	236.1459	235.0057	236.1459	0.00
02/07/2021	R202 On 05-May-22			Bond Future	237.85	238.9997	237.8453	238.9997	0.00
02/07/2021	R209 On 05-August-21			Bond Future	10.16	72.5893	10.1574	72.5893	28,825.00
02/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8820	9	8820	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
02/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8772	9	8772	9	0.00
02/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8868	9	8868	9	0.00
02/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	12	0	12	0	0.00
02/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	13	0	13	0	0.00
02/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	12	0	12	0	0.00
02/07/2021	R209 On 04-November-21			Bond Future	10.33	70.2360	10.3281	70.2360	4,785.00
02/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	639	1	639	1	6,000.00
02/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9881	10	9881	10	0.00
02/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1579	2	1579	2	0.00
02/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9101	9	9101	9	0.00
02/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2989	3	2989	3	0.00
02/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9925	10	9925	10	0.00
02/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9838	10	9838	10	0.00
02/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	286	0	286	0	0.00
02/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	355	0	355	0	9,000.00
02/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3503	4	3503	4	3,100.00
02/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	290	0	290	0	0.00
02/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	293	0	293	0	0.00
02/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2010	2	2010	2	9,400.00
02/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5642	6	5642	6	0.00
02/07/2021	R209 On 03-February-22			Bond Future	10.50	71.0482	10.5012	71.0482	0.00
02/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4895	5	4895	5	0.00
02/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4859	5	4859	5	0.00
02/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4823	5	4823	5	0.00
02/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1994	2	1994	2	0.00
02/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1978	2	1978	2	0.00
02/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1961	2	1961	2	0.00
02/07/2021	R209 On 05-May-22			Bond Future	10.68	68.7494	10.6780	68.7494	0.00
02/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6212	6	6212	6	0.00
02/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6177	6	6177	6	0.00
02/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6142	6	6142	6	0.00
02/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2191	2	2191	2	0.00
02/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2176	2	2176	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
02/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2161	2	2161	2	0.00
02/07/2021	R210 On 05-August-21			Bond Future	208.85	209.1919	208.8484	209.1919	1,486.00
02/07/2021	R210 On 04-November-21			Bond Future	208.38	208.7261	208.3780	208.7261	0.00
02/07/2021	R210 On 03-February-22			Bond Future	210.84	211.1887	210.8358	211.1887	0.00
02/07/2021	R210 On 05-May-22			Bond Future	210.55	210.9071	210.5483	210.9071	0.00
02/07/2021	R212 On 05-August-21			Bond Future	172.81	172.8043	172.8061	172.8043	2,457.00
02/07/2021	R212 On 04-November-21			Bond Future	174.72	174.7194	174.7204	174.7194	0.00
02/07/2021	R213 On 05-August-21			Bond Future	9.36	88.2727	9.3586	88.2727	9,084.00
02/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7935	8	7935	8	0.00
02/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4411	4	4411	4	0.00
02/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7543	7	7543	7	0.00
02/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7886	8	7886	8	0.00
02/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7837	8	7837	8	0.00
02/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1213	1	1213	1	0.00
02/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	16	0	16	0	0.00
02/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	164	0	164	0	0.00
02/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1318	1	1318	1	0.00
02/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	16	0	16	0	0.00
02/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	20	0	20	0	0.00
02/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	15	0	15	0	0.00
02/07/2021	R213 On 04-November-21			Bond Future	9.55	85.7002	9.5470	85.7002	0.00
02/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8312	8	8312	8	0.00
02/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8268	8	8268	8	0.00
02/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8355	8	8355	8	0.00
02/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	370	0	370	0	0.00
02/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	365	0	365	0	0.00
02/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	361	0	361	0	0.00
02/07/2021	R213 On 03-February-22			Bond Future	9.74	86.6909	9.7430	86.6909	0.00
02/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4253	4	4253	4	0.00
02/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1566	2	1566	2	220.00
02/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5772	6	5772	6	0.00
02/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1707	2	1707	2	430.00
02/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4520	4	4520	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3009	3	3009	3	0.00
02/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4187	4	4187	4	0.00
02/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2533	2	2533	2	0.00
02/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3615	4	3615	4	0.00
02/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3584	4	3584	4	0.00
02/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	969	1	969	1	102.00
02/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3705	4	3705	4	0.00
02/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6033	6	6033	6	0.00
02/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	758	1	758	1	200.00
02/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3645	4	3645	4	0.00
02/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2404	2	2404	2	0.00
02/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1312	1	1312	1	220.00
02/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1396	1	1396	1	430.00
02/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2361	2	2361	2	430.00
02/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4531	5	4531	5	0.00
02/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6150	6	6150	6	0.00
02/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3401	3	3401	3	200.00
02/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6917	7	6917	7	0.00
02/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2447	3	2447	3	0.00
02/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2425	2	2425	2	0.00
02/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2070	2	2070	2	200.00
02/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2918	3	2918	3	102.00
02/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1895	2	1895	2	102.00
02/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	2034	2	2034	2	220.00
02/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4778	5	4778	5	0.00
02/07/2021	R213 On 05-May-22			Bond Future	9.94	84.1866	9.9389	84.1866	0.00
02/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5593	5	5593	5	0.00
02/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5627	6	5627	6	0.00
02/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5560	5	5560	5	0.00
02/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	2080	2	2080	2	0.00
02/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2110	2	2110	2	0.00
02/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2095	2	2095	2	0.00
02/07/2021	R214 On 05-August-21			Bond Future	10.54	69.4677	10.5415	69.4677	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
02/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8074	8	8074	8	0.00
02/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8122	8	8122	8	0.00
02/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8026	8	8026	8	0.00
02/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	30	0	30	0	0.00
02/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	32	0	32	0	0.00
02/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	31	0	31	0	0.00
02/07/2021	R214 On 04-November-21			Bond Future	10.71	66.9435	10.7103	66.9435	0.00
02/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9559	9	9559	9	0.00
02/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9517	9	9517	9	0.00
02/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9474	9	9474	9	0.00
02/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	342	0	342	0	0.00
02/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	334	0	334	0	0.00
02/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	338	0	338	0	0.00
02/07/2021	R214 On 03-February-22			Bond Future	10.88	67.7174	10.8844	67.7174	0.00
02/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4859	5	4859	5	0.00
02/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4823	5	4823	5	0.00
02/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4894	5	4894	5	0.00
02/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2027	2	2027	2	0.00
02/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2009	2	2009	2	0.00
02/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1991	2	1991	2	0.00
02/07/2021	R214 On 05-May-22			Bond Future	11.06	65.2407	11.0556	65.2407	0.00
02/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6047	6	6047	6	0.00
02/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6012	6	6012	6	0.00
02/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6082	6	6082	6	0.00
02/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2411	2	2411	2	0.00
02/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2395	2	2395	2	0.00
02/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2379	2	2379	2	0.00
02/07/2021	R248 On 05-August-21			Bond Future	10.55	87.6446	10.5513	87.6446	171,055.00
02/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12915	13	12915	13	0.00
02/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12859	13	12859	13	0.00
02/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	315	0	315	0	0.00
02/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1506	1	1506	1	0.00
02/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12971	13	12971	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
02/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5069	5	5069	5	0.00
02/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	884	1	884	1	1,300.00
02/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3346	3	3346	3	1,300.00
02/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1898	2	1898	2	0.00
02/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1528	2	1528	2	0.00
02/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	757	1	757	1	0.00
02/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1899	2	1899	2	0.00
02/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	15	0	15	0	0.00
02/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	364	0	364	0	0.00
02/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	14	0	14	0	0.00
02/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2840	3	2840	3	0.00
02/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4711	5	4711	5	0.00
02/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	14	0	14	0	0.00
02/07/2021	R248 On 04-November-21			Bond Future	10.72	84.1830	10.7194	84.1830	0.00
02/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1682	2	1682	2	1,200.00
02/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	413	0	413	0	1,200.00
02/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13751	13	13751	13	0.00
02/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13701	13	13701	13	0.00
02/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13800	14	13800	14	0.00
02/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	288	0	288	0	0.00
02/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	297	0	297	0	0.00
02/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	292	0	292	0	0.00
02/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9508	10	9508	10	0.00
02/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4901	5	4901	5	0.00
02/07/2021	R248 On 03-February-22			Bond Future	10.89	85.1563	10.8931	85.1563	0.00
02/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6421	6	6421	6	0.00
02/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6375	6	6375	6	0.00
02/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6330	6	6330	6	0.00
02/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2305	2	2305	2	0.00
02/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2346	2	2346	2	0.00
02/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2325	2	2325	2	0.00
02/07/2021	R248 On 05-May-22			Bond Future	11.06	81.7511	11.0639	81.7511	0.00
02/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7796	8	7796	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
02/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7752	8	7752	8	0.00
02/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7708	8	7708	8	0.00
02/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2878	3	2878	3	0.00
02/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2840	3	2840	3	0.00
02/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2859	3	2859	3	0.00