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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
06/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	2025 On 05-August-21			Bond Future	153.00	153.0040	153.0001	153.0040	4,920.00
06/07/2021	2025 On 04-November-21			Bond Future	154.69	154.6982	154.6892	154.6982	0.00
06/07/2021	2025 On 03-February-22			Bond Future	154.94	154.9528	154.9407	154.9528	0.00
06/07/2021	2025 On 05-May-22			Bond Future	156.81	156.8247	156.8117	156.8247	0.00
06/07/2021	2029 On 05-August-21			Bond Future	113.57	113.5492	113.5682	113.5492	3,031.00
06/07/2021	2029 On 04-November-21			Bond Future	113.65	113.6378	113.6533	113.6378	0.00
06/07/2021	2029 On 03-February-22			Bond Future	114.99	114.9777	114.9912	114.9777	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
06/07/2021	2029 On 05-May-22			Bond Future	115.19	115.1765	115.1895	115.1765	0.00
06/07/2021	2030 On 05-August-21			Bond Future	8.98	94.6256	8.9824	94.6256	101,324.00
06/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7721	8	7721	8	0.00
06/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	269	0	269	0	5,000.00
06/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3150	3	3150	3	0.00
06/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4329	4	4329	4	0.00
06/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1103	1	1103	1	600.00
06/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7071	7	7071	7	0.00
06/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	4	0	4	0	200.00
06/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7671	8	7671	8	0.00
06/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7621	8	7621	8	0.00
06/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6317	6	6317	6	0.00
06/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	805	1	805	1	479.00
06/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2927	3	2927	3	600.00
06/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15618	16	15618	16	0.00
06/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1728	2	1728	2	0.00
06/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	698	1	698	1	200.00
06/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7587	7	7587	7	0.00
06/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	791	1	791	1	7,500.00
06/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	3034	3	3034	3	0.00
06/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
06/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	18	0	18	0	200.00
06/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1846	2	1846	2	0.00
06/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	12	0	12	0	0.00
06/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	11	0	11	0	0.00
06/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1286	1	1286	1	0.00
06/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	343	0	343	0	0.00
06/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	134	0	134	0	479.00
06/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1668	2	1668	2	0.00
06/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	295	0	295	0	0.00
06/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	33	0	33	0	479.00
06/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	11	0	11	0	0.00
06/07/2021	2030 On 04-November-21			Bond Future	9.17	95.6505	9.1706	95.6505	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
06/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1247	1	1247	1	300.00
06/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11471	12	11471	12	0.00
06/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7769	8	7769	8	0.00
06/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4739	5	4739	5	29.00
06/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7681	8	7681	8	0.00
06/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10677	11	10677	11	0.00
06/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2298	2	2298	2	29.00
06/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	482	1	482	1	300.00
06/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7725	8	7725	8	0.00
06/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	341	0	341	0	0.00
06/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	346	0	346	0	0.00
06/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3462	3	3462	3	0.00
06/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	98	0	98	0	300.00
06/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5556	5	5556	5	0.00
06/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2139	2	2139	2	0.00
06/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	337	0	337	0	0.00
06/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	138	0	138	0	29.00
06/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	874	1	874	1	0.00
06/07/2021	2030 On 03-February-22			Bond Future	9.37	92.7514	9.3668	92.7514	0.00
06/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3443	4	3443	4	1,000.00
06/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8070	8	8070	8	0.00
06/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4012	4	4012	4	0.00
06/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2945	3	2945	3	0.00
06/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2973	3	2973	3	0.00
06/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1552	2	1552	2	1,000.00
06/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2725	3	2725	3	0.00
06/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	818	1	818	1	101.00
06/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3001	3	3001	3	0.00
06/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2565	3	2565	3	0.00
06/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2813	3	2813	3	101.00
06/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6145	6	6145	6	0.00
06/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4323	4	4323	4	0.00
06/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2589	3	2589	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2613	3	2613	3	0.00
06/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1870	2	1870	2	101.00
06/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	671	1	671	1	1,000.00
06/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2226	2	2226	2	0.00
06/07/2021	2030 On 05-May-22			Bond Future	9.57	93.8512	9.5735	93.8512	0.00
06/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1768	2	1768	2	1,800.00
06/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8179	8	8179	8	0.00
06/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2750	3	2750	3	0.00
06/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5168	5	5168	5	0.00
06/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5135	5	5135	5	0.00
06/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	760	1	760	1	1,800.00
06/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4377	4	4377	4	0.00
06/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5201	5	5201	5	0.00
06/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1123	1	1123	1	1,073.00
06/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8428	8	8428	8	0.00
06/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2038	2	2038	2	0.00
06/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5326	5	5326	5	0.00
06/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2070	2	2070	2	0.00
06/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2054	2	2054	2	0.00
06/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3895	4	3895	4	1,073.00
06/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6956	7	6956	7	0.00
06/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2489	2	2489	2	1,073.00
06/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1099	1	1099	1	1,800.00
06/07/2021	2032 On 05-August-21			Bond Future	9.64	93.9268	9.6368	93.9268	120,181.00
06/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9830	10	9830	10	0.00
06/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9777	10	9777	10	0.00
06/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9882	10	9882	10	0.00
06/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	5	0	5	0	0.00
06/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	5	0	5	0	0.00
06/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	5	0	5	0	0.00
06/07/2021	2032 On 04-November-21			Bond Future	9.83	90.7992	9.8304	90.7992	57.00
06/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1180	1	1180	1	700.00
06/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15696	16	15696	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10591	11	10591	11	0.00
06/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2499	3	2499	3	700.00
06/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10543	11	10543	11	0.00
06/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10496	11	10496	11	0.00
06/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	243	0	243	0	0.00
06/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	249	0	249	0	0.00
06/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	37	0	37	0	700.00
06/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	246	0	246	0	0.00
06/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2501	2	2501	2	0.00
06/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4239	4	4239	4	0.00
06/07/2021	2032 On 03-February-22			Bond Future	10.03	91.8487	10.0280	91.8487	0.00
06/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4317	4	4317	4	0.00
06/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3617	4	3617	4	0.00
06/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1148	1	1148	1	97.00
06/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4672	5	4672	5	0.00
06/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	809	1	809	1	198.00
06/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4636	5	4636	5	0.00
06/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2157	2	2157	2	210.00
06/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6614	7	6614	7	0.00
06/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7361	7	7361	7	0.00
06/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4965	5	4965	5	0.00
06/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2061	2	2061	2	400.00
06/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5461	6	5461	6	0.00
06/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2648	3	2648	3	0.00
06/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4564	5	4564	5	0.00
06/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4600	5	4600	5	0.00
06/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2309	2	2309	2	0.00
06/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2330	2	2330	2	0.00
06/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3925	4	3925	4	198.00
06/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7621	8	7621	8	0.00
06/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1895	2	1895	2	97.00
06/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2269	2	2269	2	198.00
06/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2117	2	2117	2	210.00

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06/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2476	2	2476	2	400.00
06/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4710	5	4710	5	0.00
06/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1267	1	1267	1	210.00
06/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1477	1	1477	1	400.00
06/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2289	2	2289	2	0.00
06/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2971	3	2971	3	97.00
06/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6504	6	6504	6	0.00
06/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4566	5	4566	5	0.00
06/07/2021	2032 On 05-May-22			Bond Future	10.23	88.7911	10.2320	88.7911	0.00
06/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6600	7	6600	7	0.00
06/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6526	7	6526	7	0.00
06/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6563	7	6563	7	0.00
06/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2224	2	2224	2	0.00
06/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2239	2	2239	2	0.00
06/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2209	2	2209	2	0.00
06/07/2021	2033 On 05-August-21			Bond Future	107.14	106.6316	107.1359	106.6316	8,979.00
06/07/2021	2033 On 04-November-21			Bond Future	107.07	106.5643	107.0707	106.5643	0.00
06/07/2021	2033 On 03-February-22			Bond Future	108.33	107.8207	108.3310	107.8207	0.00
06/07/2021	2033 On 05-May-22			Bond Future	108.37	107.8542	108.3701	107.8542	0.00
06/07/2021	2037 On 05-August-21			Bond Future	10.33	86.0426	10.3349	86.0426	126,223.00
06/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11787	12	11787	12	0.00
06/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11842	12	11842	12	0.00
06/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11896	12	11896	12	0.00
06/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2037 On 04-November-21			Bond Future	10.52	86.9747	10.5163	86.9747	0.00
06/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13647	13	13647	13	0.00
06/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13598	13	13598	13	0.00
06/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	11054	11	11054	11	0.00
06/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6966	7	6966	7	600.00
06/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13695	14	13695	14	0.00
06/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	171	0	171	0	0.00

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06/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	319	0	319	0	600.00
06/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	836	1	836	1	0.00
06/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	173	0	173	0	0.00
06/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	168	0	168	0	0.00
06/07/2021	2037 On 03-February-22			Bond Future	10.70	83.7251	10.7041	83.7251	0.00
06/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6613	6	6613	6	0.00
06/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6570	6	6570	6	0.00
06/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6526	6	6526	6	0.00
06/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1863	2	1863	2	0.00
06/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1895	2	1895	2	0.00
06/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1879	2	1879	2	0.00
06/07/2021	2037 On 05-May-22			Bond Future	10.90	84.7181	10.8977	84.7181	0.00
06/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7883	8	7883	8	0.00
06/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7800	8	7800	8	0.00
06/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7841	8	7841	8	0.00
06/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2246	2	2246	2	0.00
06/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2277	2	2277	2	0.00
06/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2261	2	2261	2	0.00
06/07/2021	2038 On 05-August-21			Bond Future	117.84	118.2786	117.8352	118.2786	7,723.00
06/07/2021	2038 On 04-November-21			Bond Future	119.14	119.5884	119.1362	119.5884	0.00
06/07/2021	2038 On 03-February-22			Bond Future	118.77	119.2329	118.7730	119.2329	0.00
06/07/2021	2038 On 05-May-22			Bond Future	120.21	120.6734	120.2076	120.6734	0.00
06/07/2021	2040 On 05-August-21			Bond Future	10.47	88.1310	10.4682	88.1310	85,663.00
06/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	13070	13	13070	13	0.00
06/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	7474	7	7474	7	900.00
06/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	24492	24	24492	24	0.00
06/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	13014	13	13014	13	0.00
06/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12957	13	12957	13	0.00
06/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	4420	4	4420	4	900.00
06/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	307	0	307	0	0.00
06/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
06/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	3	0	3	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
06/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	65	0	65	0	0.00
06/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2040 On 04-November-21			Bond Future	10.64	89.0857	10.6450	89.0857	0.00
06/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	14278	14	14278	14	0.00
06/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	14177	14	14177	14	0.00
06/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	14228	14	14228	14	0.00
06/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	205	0	205	0	0.00
06/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	209	0	209	0	0.00
06/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	202	0	202	0	0.00
06/07/2021	2040 On 03-February-22			Bond Future	10.83	85.6103	10.8280	85.6103	0.00
06/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6946	7	6946	7	0.00
06/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6900	7	6900	7	0.00
06/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6993	7	6993	7	0.00
06/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	1974	2	1974	2	0.00
06/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	1957	2	1957	2	0.00
06/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1940	2	1940	2	0.00
06/07/2021	2040 On 05-May-22			Bond Future	11.02	86.6258	11.0160	86.6258	0.00
06/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1466	1	1466	1	1,200.00
06/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	8139	8	8139	8	0.00
06/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	8095	8	8095	8	0.00
06/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	8183	8	8183	8	0.00
06/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3162	3	3162	3	1,200.00
06/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	13293	13	13293	13	0.00
06/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1172	1	1172	1	1,200.00
06/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2412	2	2412	2	0.00
06/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2396	2	2396	2	0.00
06/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6268	6	6268	6	0.00
06/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2429	3	2429	3	0.00
06/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10211	10	10211	10	0.00
06/07/2021	2044 On 05-August-21			Bond Future	10.54	84.8700	10.5352	84.8700	62,494.00
06/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	13340	13	13340	13	0.00
06/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	13284	13	13284	13	0.00
06/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	13395	13	13395	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
06/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	3	0	3	0	0.00
06/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	4	0	4	0	0.00
06/07/2021	2044 On 04-November-21			Bond Future	10.70	85.7894	10.7043	85.7894	0.00
06/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13953	14	13953	14	0.00
06/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13903	14	13903	14	0.00
06/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	14002	14	14002	14	0.00
06/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	230	0	230	0	0.00
06/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	237	0	237	0	0.00
06/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	234	0	234	0	0.00
06/07/2021	2044 On 03-February-22			Bond Future	10.88	82.4010	10.8790	82.4010	0.00
06/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6915	7	6915	7	0.00
06/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6868	7	6868	7	0.00
06/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6821	7	6821	7	0.00
06/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2039	2	2039	2	0.00
06/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2022	2	2022	2	0.00
06/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2005	2	2005	2	0.00
06/07/2021	2044 On 05-May-22			Bond Future	11.06	83.3784	11.0581	83.3784	0.00
06/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	8105	8	8105	8	0.00
06/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	8060	8	8060	8	0.00
06/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	8016	8	8016	8	0.00
06/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2489	3	2489	3	0.00
06/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2473	3	2473	3	0.00
06/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2456	2	2456	2	0.00
06/07/2021	2046 On 05-August-21			Bond Future	108.51	108.0275	108.5052	108.0275	18,098.00
06/07/2021	2046 On 04-November-21			Bond Future	107.87	107.3873	107.8667	107.3873	0.00
06/07/2021	2046 On 03-February-22			Bond Future	109.14	108.6537	109.1367	108.6537	0.00
06/07/2021	2046 On 05-May-22			Bond Future	108.58	108.0963	108.5845	108.0963	0.00
06/07/2021	2050 On 05-August-21			Bond Future	109.32	109.7058	109.3164	109.7058	11,059.00
06/07/2021	2050 On 04-November-21			Bond Future	110.52	110.9204	110.5232	110.9204	0.00
06/07/2021	2050 On 03-February-22			Bond Future	109.86	110.2669	109.8628	110.2669	0.00
06/07/2021	2050 On 05-May-22			Bond Future	111.19	111.5992	111.1897	111.5992	0.00
06/07/2021	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
06/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	AL37 On 05-August-21			Index Future	790.29	790.6480	790.2940	790.6480	0.00
06/07/2021	AL37 On 04-November-21			Index Future	798.91	799.2920	798.9080	799.2920	0.00
06/07/2021	AL37 On 03-February-22			Index Future	808.11	808.5180	808.1120	808.5180	0.00
06/07/2021	AL37 On 05-May-22			Index Future	817.67	818.0880	817.6740	818.0880	0.00
06/07/2021	AL7T On 05-August-21			Index Future	908.16	909.0620	908.1640	909.0620	0.00
06/07/2021	AL7T On 04-November-21			Index Future	918.06	919.0010	918.0620	919.0010	0.00
06/07/2021	AL7T On 03-February-22			Index Future	928.64	929.6080	928.6400	929.6080	0.00
06/07/2021	AL7T On 05-May-22			Index Future	939.63	940.6120	939.6280	940.6120	0.00
06/07/2021	ALBI On 05-August-21			Index Future	802.26	801.8750	802.2620	801.8750	114.00
06/07/2021	ALBI On 04-November-21			Index Future	811.01	810.6420	811.0070	810.6420	0.00
06/07/2021	ALBI On 03-February-22			Index Future	820.35	819.9990	820.3510	819.9990	0.00
06/07/2021	ALBI On 05-May-22			Index Future	830.06	829.7050	830.0570	829.7050	0.00
06/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	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
06/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2021	ES33 On 05-August-21			Bond Future	11.04	79.5801	11.0388	79.5801	350.00
06/07/2021	ES33 On 04-November-21			Bond Future	11.27	76.6862	11.2668	76.6862	0.00
06/07/2021	ES33 On 03-February-22			Bond Future	11.50	77.5910	11.5045	77.5910	0.00
06/07/2021	ES33 On 05-May-22			Bond Future	11.74	74.7514	11.7448	74.7514	0.00
06/07/2021	ES42 On 05-August-21			Bond Future	11.54	78.5872	11.5383	78.5872	4,779.00
06/07/2021	ES42 On 04-November-21			Bond Future	11.75	75.1997	11.7529	75.1997	0.00
06/07/2021	ES42 On 03-February-22			Bond Future	11.97	76.0875	11.9692	76.0875	0.00
06/07/2021	ES42 On 05-May-22			Bond Future	12.20	72.7489	12.1955	72.7489	0.00
06/07/2021	GOVI On 05-August-21			GOVI	792.05	791.7240	792.0510	791.7240	982.00
06/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	729010	73	729010	73	0.00
06/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	729110	73	729110	73	0.00
06/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	729210	73	729210	73	0.00
06/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 04-November-21			GOVI	800.68	800.3800	800.6840	800.3800	0.00
06/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	722640	72	722640	72	0.00
06/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	722740	72	722740	72	0.00
06/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	722840	72	722840	72	0.00
06/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/07/2021	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
06/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 03-February-22			GOVI	809.91	809.6180	809.9090	809.6180	0.00
06/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	171590	17	171590	17	0.00
06/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	171690	17	171690	17	0.00
06/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	171490	17	171490	17	0.00
06/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 05-May-22			GOVI	819.49	819.2020	819.4920	819.2020	0.00
06/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	312520	31	312520	31	0.00
06/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	312620	31	312620	31	0.00
06/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	312420	31	312420	31	0.00
06/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2021	IGOV On 05-August-21			Index Future	290.48	290.4950	290.4830	290.4950	449.00
06/07/2021	IGOV On 04-November-21			Index Future	293.72	293.7430	293.7210	293.7430	16.00
06/07/2021	IGOV On 03-February-22			Index Future	297.18	297.2040	297.1760	297.2040	0.00
06/07/2021	IGOV On 05-May-22			Index Future	300.76	300.7930	300.7620	300.7930	0.00
06/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
06/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/07/2021	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
06/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
06/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.87	96.1400	3.8700	96.1400	0.00
06/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.91	96.0950	3.9050	96.0950	30,000.00
06/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.12	95.8900	4.1200	95.8900	0.00
06/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.17	95.8400	4.1700	95.8400	0.00
06/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.36	95.6650	4.3550	95.6650	0.00
06/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.68	95.3600	4.6800	95.3600	0.00
06/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.11	94.9450	5.1050	94.9450	471.00
06/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.28	94.7750	5.2750	94.7750	0.00
06/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.66	94.4100	5.6600	94.4100	0.00
06/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.81	94.2600	5.8100	94.2600	0.00
06/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.87	94.1450	5.8650	94.1450	0.00
06/07/2021	R023 On 05-August-21			Bond Future	5.37	106.9524	5.3697	106.9524	15,368.00
06/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	134	0	134	0	0.00
06/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	127	0	127	0	0.00
06/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	121	0	121	0	0.00
06/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	242	0	242	0	0.00
06/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	233	0	233	0	0.00
06/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	224	0	224	0	0.00
06/07/2021	R023 On 04-November-21			Bond Future	5.57	104.2032	5.5669	104.2032	0.00
06/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	29	0	29	0	0.00
06/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	29	0	29	0	0.00
06/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	28	0	28	0	0.00
06/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	879	1	879	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
06/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	867	1	867	1	0.00
06/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	855	1	855	1	0.00
06/07/2021	R023 On 03-February-22			Bond Future	5.81	105.4071	5.8069	105.4071	0.00
06/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	66	0	66	0	0.00
06/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	65	0	65	0	0.00
06/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	67	0	67	0	0.00
06/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	816	1	816	1	0.00
06/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	835	1	835	1	0.00
06/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	826	1	826	1	0.00
06/07/2021	R023 On 05-May-22			Bond Future	6.13	102.7459	6.1265	102.7459	0.00
06/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	420	0	420	0	0.00
06/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	415	0	415	0	0.00
06/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	425	0	425	0	0.00
06/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	281	0	281	0	0.00
06/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	287	0	287	0	0.00
06/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	284	0	284	0	0.00
06/07/2021	R035 On 05-August-21			Bond Future	10.14	94.6445	10.1360	94.6445	82,469.00
06/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4438	4	4438	4	0.00
06/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	1090	1	1090	1	100.00
06/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7901	8	7901	8	0.00
06/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	41	0	41	0	100.00
06/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43330	43	43330	43	0.00
06/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	271	0	271	0	100.00
06/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1883	2	1883	2	0.00
06/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43563	44	43563	44	0.00
06/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43446	44	43446	44	0.00
06/07/2021	R035 On 04-November-21			Bond Future	10.33	91.1950	10.3273	91.1950	0.00
06/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6484	6	6484	6	0.00
06/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19383	19	19383	19	0.00
06/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9238	9	9238	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
06/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2456	2	2456	2	782.00
06/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13155	13	13155	13	0.00
06/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	13106	13	13106	13	0.00
06/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5906	6	5906	6	0.00
06/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3792	4	3792	4	0.00
06/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2081	2	2081	2	350.00
06/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2111	2	2111	2	400.00
06/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3872	4	3872	4	400.00
06/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13205	13	13205	13	0.00
06/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	198	0	198	0	0.00
06/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	502	1	502	1	782.00
06/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1967	2	1967	2	0.00
06/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3496	4	3496	4	0.00
06/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2015	2	2015	2	350.00
06/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3534	4	3534	4	0.00
06/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	972	1	972	1	350.00
06/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1123	1	1123	1	782.00
06/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3103	3	3103	3	0.00
06/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	202	0	202	0	0.00
06/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	18	0	18	0	400.00
06/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	205	0	205	0	0.00
06/07/2021	R035 On 03-February-22			Bond Future	10.53	92.2488	10.5257	92.2488	0.00
06/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5531	5	5531	5	0.00
06/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9218	9	9218	9	0.00
06/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2295	2	2295	2	280.00
06/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1361	1	1361	1	683.00
06/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6324	6	6324	6	0.00
06/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2752	3	2752	3	200.00
06/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8521	8	8521	8	0.00
06/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5449	5	5449	5	0.00
06/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6981	7	6981	7	0.00
06/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	3024	3	3024	3	1,600.00
06/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6497	6	6497	6	0.00

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06/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6239	6	6239	6	0.00
06/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	4016	4	4016	4	0.00
06/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6281	6	6281	6	0.00
06/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1919	2	1919	2	0.00
06/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1937	2	1937	2	0.00
06/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1837	2	1837	2	200.00
06/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4482	5	4482	5	0.00
06/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2254	2	2254	2	1,600.00
06/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4163	4	4163	4	0.00
06/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1671	2	1671	2	683.00
06/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1249	1	1249	1	280.00
06/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1902	2	1902	2	0.00
06/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3224	3	3224	3	683.00
06/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	6899	7	6899	7	0.00
06/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1102	1	1102	1	1,800.00
06/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2294	2	2294	2	280.00
06/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5090	5	5090	5	0.00
06/07/2021	R035 On 05-May-22			Bond Future	10.72	88.8643	10.7221	88.8643	0.00
06/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7743	8	7743	8	0.00
06/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7702	8	7702	8	0.00
06/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7660	8	7660	8	0.00
06/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2244	2	2244	2	0.00
06/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2229	2	2229	2	0.00
06/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2213	2	2213	2	0.00
06/07/2021	R186 On 05-August-21			Bond Future	7.59	114.1213	7.5868	114.1213	87,114.00
06/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4764	5	4764	5	0.00
06/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4721	5	4721	5	0.00
06/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4677	5	4677	5	0.00
06/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	18	0	18	0	0.00
06/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	17	0	17	0	0.00
06/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	16	0	16	0	0.00
06/07/2021	R186 On 04-November-21			Bond Future	7.78	115.3570	7.7831	115.3570	0.00
06/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2336	2	2336	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
06/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4571	5	4571	5	0.00
06/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2278	2	2278	2	0.00
06/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1454	1	1454	1	0.00
06/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2307	2	2307	2	0.00
06/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	910	1	910	1	0.00
06/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	925	1	925	1	0.00
06/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	292	0	292	0	15,177.00
06/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	895	1	895	1	0.00
06/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1512	1	1512	1	15,177.00
06/07/2021	R186 On 03-February-22			Bond Future	7.99	111.4075	7.9874	111.4075	0.00
06/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	708	1	708	1	0.00
06/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	697	1	697	1	0.00
06/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	719	1	719	1	0.00
06/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3663	4	3663	4	0.00
06/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3727	4	3727	4	0.00
06/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3695	4	3695	4	0.00
06/07/2021	R186 On 05-May-22			Bond Future	8.21	112.7281	8.2079	112.7281	0.00
06/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2515	3	2515	3	0.00
06/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2493	3	2493	3	0.00
06/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2538	3	2538	3	0.00
06/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2093	2	2093	2	0.00
06/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2127	2	2127	2	0.00
06/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2110	2	2110	2	0.00
06/07/2021	R197 On 05-August-21			Bond Future	321.51	321.4749	321.5129	321.4749	1,117.00
06/07/2021	R197 On 04-November-21			Bond Future	325.06	325.0344	325.0624	325.0344	0.00
06/07/2021	R197 On 03-February-22			Bond Future	320.74	320.7174	320.7394	320.7174	0.00
06/07/2021	R197 On 05-May-22			Bond Future	324.61	324.5927	324.6134	324.5927	0.00
06/07/2021	R202 On 05-August-21			Bond Future	234.05	234.0023	234.0468	234.0023	9,635.00
06/07/2021	R202 On 04-November-21			Bond Future	236.63	236.5932	236.6307	236.5932	0.00
06/07/2021	R202 On 03-February-22			Bond Future	235.09	235.0542	235.0875	235.0542	0.00
06/07/2021	R202 On 05-May-22			Bond Future	237.93	237.8939	237.9265	237.8939	0.00
06/07/2021	R209 On 05-August-21			Bond Future	10.07	73.2107	10.0676	73.2107	28,782.00
06/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9344	9	9344	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
06/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	9295	9	9295	9	0.00
06/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9392	9	9392	9	0.00
06/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	5	0	5	0	0.00
06/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	5	0	5	0	0.00
06/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	5	0	5	0	0.00
06/07/2021	R209 On 04-November-21			Bond Future	10.24	70.8635	10.2356	70.8635	4,785.00
06/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	730	1	730	1	6,000.00
06/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10360	10	10360	10	0.00
06/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1759	2	1759	2	0.00
06/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9569	9	9569	9	0.00
06/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3270	3	3270	3	0.00
06/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10404	10	10404	10	0.00
06/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10316	10	10316	10	0.00
06/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	230	0	230	0	0.00
06/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	288	0	288	0	9,000.00
06/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3149	3	3149	3	3,100.00
06/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	233	0	233	0	0.00
06/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	236	0	236	0	0.00
06/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1756	2	1756	2	9,400.00
06/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5198	5	5198	5	0.00
06/07/2021	R209 On 03-February-22			Bond Future	10.41	71.6826	10.4056	71.6826	0.00
06/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5232	5	5232	5	0.00
06/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5194	5	5194	5	0.00
06/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5157	5	5157	5	0.00
06/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1789	2	1789	2	0.00
06/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1774	2	1774	2	0.00
06/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1758	2	1758	2	0.00
06/07/2021	R209 On 05-May-22			Bond Future	10.58	69.3911	10.5790	69.3911	0.00
06/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6571	6	6571	6	0.00
06/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6534	6	6534	6	0.00
06/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6498	6	6498	6	0.00
06/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2002	2	2002	2	0.00
06/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1988	2	1988	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
06/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1974	2	1974	2	0.00
06/07/2021	R210 On 05-August-21			Bond Future	208.86	208.8230	208.8569	208.8230	1,486.00
06/07/2021	R210 On 04-November-21			Bond Future	208.38	208.3513	208.3790	208.3513	0.00
06/07/2021	R210 On 03-February-22			Bond Future	210.83	210.8083	210.8321	210.8083	0.00
06/07/2021	R210 On 05-May-22			Bond Future	210.54	210.5199	210.5430	210.5199	0.00
06/07/2021	R212 On 05-August-21			Bond Future	172.77	172.7497	172.7682	172.7497	2,457.00
06/07/2021	R212 On 04-November-21			Bond Future	174.68	174.6627	174.6757	174.6627	0.00
06/07/2021	R213 On 05-August-21			Bond Future	9.33	88.6390	9.3344	88.6390	9,084.00
06/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8064	8	8064	8	0.00
06/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4501	5	4501	5	0.00
06/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7670	8	7670	8	0.00
06/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8015	8	8015	8	0.00
06/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7966	8	7966	8	0.00
06/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1205	1	1205	1	0.00
06/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	9	0	9	0	0.00
06/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	118	0	118	0	0.00
06/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1173	1	1173	1	0.00
06/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	9	0	9	0	0.00
06/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	11	0	11	0	0.00
06/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	8	0	8	0	0.00
06/07/2021	R213 On 04-November-21			Bond Future	9.52	86.0696	9.5223	86.0696	0.00
06/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8412	8	8412	8	0.00
06/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8368	8	8368	8	0.00
06/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8456	9	8456	9	0.00
06/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	336	0	336	0	0.00
06/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	331	0	331	0	0.00
06/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	327	0	327	0	0.00
06/07/2021	R213 On 03-February-22			Bond Future	9.72	87.0641	9.7176	87.0641	0.00
06/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4311	4	4311	4	0.00
06/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3051	3	3051	3	0.00
06/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1588	2	1588	2	220.00
06/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5846	6	5846	6	0.00
06/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1731	2	1731	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
06/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4582	5	4582	5	0.00
06/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4245	4	4245	4	0.00
06/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2570	3	2570	3	0.00
06/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3666	4	3666	4	0.00
06/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3635	4	3635	4	0.00
06/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	981	1	981	1	102.00
06/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3757	4	3757	4	0.00
06/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	767	1	767	1	200.00
06/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3696	4	3696	4	0.00
06/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6109	6	6109	6	0.00
06/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1254	1	1254	1	220.00
06/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1335	1	1335	1	430.00
06/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2321	2	2321	2	0.00
06/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2279	2	2279	2	430.00
06/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4421	4	4421	4	0.00
06/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6029	6	6029	6	0.00
06/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3303	3	3303	3	200.00
06/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6792	7	6792	7	0.00
06/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2364	2	2364	2	0.00
06/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2342	2	2342	2	0.00
06/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1994	2	1994	2	200.00
06/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1822	2	1822	2	102.00
06/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2827	3	2827	3	102.00
06/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1958	2	1958	2	220.00
06/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4665	5	4665	5	0.00
06/07/2021	R213 On 05-May-22			Bond Future	9.91	84.5640	9.9125	84.5640	0.00
06/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5663	6	5663	6	0.00
06/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5697	6	5697	6	0.00
06/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5629	6	5629	6	0.00
06/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	2015	2	2015	2	0.00
06/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2045	2	2045	2	0.00
06/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2030	2	2030	2	0.00
06/07/2021	R214 On 05-August-21			Bond Future	10.45	70.1026	10.4518	70.1026	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
06/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8600	8	8600	8	0.00
06/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8649	9	8649	9	0.00
06/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8552	8	8552	8	0.00
06/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	13	0	13	0	0.00
06/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	14	0	14	0	0.00
06/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	14	0	14	0	0.00
06/07/2021	R214 On 04-November-21			Bond Future	10.62	67.5846	10.6178	67.5846	0.00
06/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	10043	10	10043	10	0.00
06/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9999	10	9999	10	0.00
06/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9956	10	9956	10	0.00
06/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	276	0	276	0	0.00
06/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	270	0	270	0	0.00
06/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	273	0	273	0	0.00
06/07/2021	R214 On 03-February-22			Bond Future	10.79	68.3656	10.7887	68.3656	0.00
06/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5202	5	5202	5	0.00
06/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5165	5	5165	5	0.00
06/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5239	5	5239	5	0.00
06/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1817	2	1817	2	0.00
06/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1800	2	1800	2	0.00
06/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1784	2	1784	2	0.00
06/07/2021	R214 On 05-May-22			Bond Future	10.96	65.8962	10.9564	65.8962	0.00
06/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6404	6	6404	6	0.00
06/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6368	6	6368	6	0.00
06/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6440	6	6440	6	0.00
06/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2209	2	2209	2	0.00
06/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2194	2	2194	2	0.00
06/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2179	2	2179	2	0.00
06/07/2021	R248 On 05-August-21			Bond Future	10.46	88.5282	10.4564	88.5282	171,055.00
06/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13635	14	13635	14	0.00
06/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	13579	13	13579	13	0.00
06/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	374	0	374	0	0.00
06/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1773	2	1773	2	0.00
06/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13692	14	13692	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5651	6	5651	6	0.00
06/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	1050	1	1050	1	1,300.00
06/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3818	4	3818	4	1,300.00
06/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	2219	2	2219	2	0.00
06/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1437	2	1437	2	0.00
06/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1120	1	1120	1	0.00
06/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	500	1	500	1	0.00
06/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	6	0	6	0	0.00
06/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	216	0	216	0	0.00
06/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	6	0	6	0	0.00
06/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2277	2	2277	2	0.00
06/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4041	4	4041	4	0.00
06/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	5	0	5	0	0.00
06/07/2021	R248 On 04-November-21			Bond Future	10.62	85.0754	10.6213	85.0754	0.00
06/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1908	2	1908	2	1,200.00
06/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	484	0	484	0	1,200.00
06/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	14423	14	14423	14	0.00
06/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	14373	14	14373	14	0.00
06/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	14474	14	14474	14	0.00
06/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	227	0	227	0	0.00
06/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	234	0	234	0	0.00
06/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	231	0	231	0	0.00
06/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	8845	9	8845	9	0.00
06/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4392	4	4392	4	0.00
06/07/2021	R248 On 03-February-22			Bond Future	10.79	86.0585	10.7913	86.0585	0.00
06/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6901	7	6901	7	0.00
06/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6853	7	6853	7	0.00
06/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6806	7	6806	7	0.00
06/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2044	2	2044	2	0.00
06/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2081	2	2081	2	0.00
06/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2062	2	2062	2	0.00
06/07/2021	R248 On 05-May-22			Bond Future	10.96	82.6637	10.9582	82.6637	0.00
06/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	8287	8	8287	8	0.00

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06/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	8241	8	8241	8	0.00
06/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	8196	8	8196	8	0.00
06/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2617	3	2617	3	0.00
06/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2582	3	2582	3	0.00
06/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2600	3	2600	3	0.00