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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
07/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	2025 On 05-August-21			Bond Future	153.21	153.0001	153.2062	153.0001	4,808.00
07/07/2021	2025 On 04-November-21			Bond Future	154.90	154.6892	154.8957	154.6892	0.00
07/07/2021	2025 On 03-February-22			Bond Future	155.15	154.9407	155.1482	154.9407	0.00
07/07/2021	2025 On 05-May-22			Bond Future	157.02	156.8117	157.0209	156.8117	0.00
07/07/2021	2029 On 05-August-21			Bond Future	113.79	113.5682	113.7918	113.5682	3,031.00
07/07/2021	2029 On 04-November-21			Bond Future	113.88	113.6533	113.8778	113.6533	0.00
07/07/2021	2029 On 03-February-22			Bond Future	115.22	114.9912	115.2174	114.9912	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
07/07/2021	2029 On 05-May-22			Bond Future	115.42	115.1895	115.4178	115.1895	0.00
07/07/2021	2030 On 05-August-21			Bond Future	8.96	94.4933	8.9554	94.4933	101,865.00
07/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7872	8	7872	8	0.00
07/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	293	0	293	0	5,000.00
07/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3277	3	3277	3	0.00
07/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4468	4	4468	4	0.00
07/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1176	1	1176	1	600.00
07/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7221	7	7221	7	0.00
07/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	4	0	4	0	200.00
07/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7822	8	7822	8	0.00
07/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7772	8	7772	8	0.00
07/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6466	6	6466	6	0.00
07/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	864	1	864	1	479.00
07/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3051	3	3051	3	600.00
07/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15770	16	15770	16	0.00
07/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1824	2	1824	2	0.00
07/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	751	1	751	1	200.00
07/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7435	8	7435	8	0.00
07/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	735	1	735	1	7,500.00
07/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2906	3	2906	3	0.00
07/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
07/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	16	0	16	0	200.00
07/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1746	2	1746	2	0.00
07/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	10	0	10	0	0.00
07/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	10	0	10	0	0.00
07/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1206	1	1206	1	0.00
07/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	315	0	315	0	0.00
07/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	122	0	122	0	479.00
07/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1574	2	1574	2	0.00
07/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	270	0	270	0	0.00
07/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	29	0	29	0	479.00
07/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	9	0	9	0	0.00
07/07/2021	2030 On 04-November-21			Bond Future	9.14	95.5137	9.1426	95.5137	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
07/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1426	1	1426	1	300.00
07/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11645	11	11645	11	0.00
07/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7966	8	7966	8	0.00
07/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4955	5	4955	5	29.00
07/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7878	8	7878	8	0.00
07/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10855	11	10855	11	0.00
07/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2510	2	2510	2	29.00
07/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	601	0	601	0	300.00
07/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7922	8	7922	8	0.00
07/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	385	0	385	0	0.00
07/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	390	0	390	0	0.00
07/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3488	3	3488	3	0.00
07/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	119	0	119	0	300.00
07/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5522	6	5522	6	0.00
07/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2197	2	2197	2	0.00
07/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	380	0	380	0	0.00
07/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	164	0	164	0	29.00
07/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	937	1	937	1	0.00
07/07/2021	2030 On 03-February-22			Bond Future	9.34	92.6111	9.3376	92.6111	0.00
07/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3751	3	3751	3	1,000.00
07/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8353	8	8353	8	0.00
07/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4330	4	4330	4	0.00
07/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3245	3	3245	3	0.00
07/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3273	3	3273	3	0.00
07/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1822	2	1822	2	1,000.00
07/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	3022	3	3022	3	0.00
07/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	1018	1	1018	1	101.00
07/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3302	3	3302	3	0.00
07/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2712	3	2712	3	0.00
07/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2957	3	2957	3	101.00
07/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6192	6	6192	6	0.00
07/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4439	4	4439	4	0.00
07/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2735	3	2735	3	0.00

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07/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2759	3	2759	3	0.00
07/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	2034	2	2034	2	101.00
07/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	800	1	800	1	1,000.00
07/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2381	2	2381	2	0.00
07/07/2021	2030 On 05-May-22			Bond Future	9.54	93.7088	9.5430	93.7088	0.00
07/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1902	2	1902	2	1,800.00
07/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8393	8	8393	8	0.00
07/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2905	3	2905	3	0.00
07/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5375	5	5375	5	0.00
07/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5341	5	5341	5	0.00
07/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	823	1	823	1	1,800.00
07/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4563	4	4563	4	0.00
07/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5408	5	5408	5	0.00
07/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1203	1	1203	1	1,073.00
07/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8336	8	8336	8	0.00
07/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2090	2	2090	2	0.00
07/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5305	5	5305	5	0.00
07/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2120	2	2120	2	0.00
07/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2105	2	2105	2	0.00
07/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3895	4	3895	4	1,073.00
07/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6881	7	6881	7	0.00
07/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2520	2	2520	2	1,073.00
07/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1158	1	1158	1	1,800.00
07/07/2021	2032 On 05-August-21			Bond Future	9.62	93.8759	9.6151	93.8759	120,860.00
07/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9963	10	9963	10	0.00
07/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9911	10	9911	10	0.00
07/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	10016	10	10016	10	0.00
07/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	4	0	4	0	0.00
07/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	4	0	4	0	0.00
07/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	4	0	4	0	0.00
07/07/2021	2032 On 04-November-21			Bond Future	9.81	90.7448	9.8079	90.7448	57.00
07/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1415	1	1415	1	700.00
07/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15841	16	15841	16	0.00

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07/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10791	11	10791	11	0.00
07/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2753	2	2753	2	700.00
07/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10744	11	10744	11	0.00
07/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10697	10	10697	10	0.00
07/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	309	0	309	0	0.00
07/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	316	0	316	0	0.00
07/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	47	0	47	0	700.00
07/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	312	0	312	0	0.00
07/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2621	3	2621	3	0.00
07/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4339	4	4339	4	0.00
07/07/2021	2032 On 03-February-22			Bond Future	10.00	91.7919	10.0048	91.7919	0.00
07/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4536	4	4536	4	0.00
07/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3834	4	3834	4	0.00
07/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1309	1	1309	1	97.00
07/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4891	5	4891	5	0.00
07/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	946	1	946	1	198.00
07/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4856	5	4856	5	0.00
07/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2354	2	2354	2	210.00
07/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6828	7	6828	7	0.00
07/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7571	7	7571	7	0.00
07/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5185	5	5185	5	0.00
07/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2254	2	2254	2	400.00
07/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5679	5	5679	5	0.00
07/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2855	3	2855	3	0.00
07/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4820	5	4820	5	0.00
07/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4784	5	4784	5	0.00
07/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2414	2	2414	2	0.00
07/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2394	2	2394	2	0.00
07/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3997	4	3997	4	198.00
07/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7623	8	7623	8	0.00
07/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1979	2	1979	2	97.00
07/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2354	2	2354	2	198.00
07/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2202	2	2202	2	210.00

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07/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2560	2	2560	2	400.00
07/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4769	5	4769	5	0.00
07/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1342	1	1342	1	210.00
07/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1556	1	1556	1	400.00
07/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2374	2	2374	2	0.00
07/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3053	3	3053	3	97.00
07/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6529	7	6529	7	0.00
07/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4628	5	4628	5	0.00
07/07/2021	2032 On 05-May-22			Bond Future	10.21	88.7331	10.2078	88.7331	0.00
07/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6722	7	6722	7	0.00
07/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6648	7	6648	7	0.00
07/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6685	7	6685	7	0.00
07/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2210	2	2210	2	0.00
07/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2225	2	2225	2	0.00
07/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2195	2	2195	2	0.00
07/07/2021	2033 On 05-August-21			Bond Future	107.42	107.1359	107.4186	107.1359	8,979.00
07/07/2021	2033 On 04-November-21			Bond Future	107.36	107.0707	107.3550	107.0707	0.00
07/07/2021	2033 On 03-February-22			Bond Future	108.62	108.3310	108.6178	108.3310	0.00
07/07/2021	2033 On 05-May-22			Bond Future	108.66	108.3701	108.6599	108.3701	0.00
07/07/2021	2037 On 05-August-21			Bond Future	10.33	86.2289	10.3334	86.2289	126,319.00
07/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11797	12	11797	12	0.00
07/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11851	12	11851	12	0.00
07/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11906	12	11906	12	0.00
07/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	3	0	3	0	0.00
07/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	3	0	3	0	0.00
07/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	3	0	3	0	0.00
07/07/2021	2037 On 04-November-21			Bond Future	10.51	87.1601	10.5149	87.1601	0.00
07/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13688	14	13688	14	0.00
07/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13640	14	13640	14	0.00
07/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	11155	11	11155	11	0.00
07/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	7148	7	7148	7	600.00
07/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13736	14	13736	14	0.00
07/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	203	0	203	0	0.00

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07/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	412	0	412	0	600.00
07/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1009	1	1009	1	0.00
07/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	206	0	206	0	0.00
07/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	200	0	200	0	0.00
07/07/2021	2037 On 03-February-22			Bond Future	10.70	83.9110	10.7029	83.9110	0.00
07/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6766	7	6766	7	0.00
07/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6723	7	6723	7	0.00
07/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6680	7	6680	7	0.00
07/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2008	2	2008	2	0.00
07/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2041	2	2041	2	0.00
07/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2024	2	2024	2	0.00
07/07/2021	2037 On 05-May-22			Bond Future	10.90	84.9058	10.8965	84.9058	0.00
07/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7930	8	7930	8	0.00
07/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7848	8	7848	8	0.00
07/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7889	8	7889	8	0.00
07/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2286	2	2286	2	0.00
07/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2317	2	2317	2	0.00
07/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2302	2	2302	2	0.00
07/07/2021	2038 On 05-August-21			Bond Future	118.85	117.8352	118.8496	117.8352	7,723.00
07/07/2021	2038 On 04-November-21			Bond Future	120.16	119.1362	120.1602	119.1362	0.00
07/07/2021	2038 On 03-February-22			Bond Future	119.81	118.7730	119.8080	118.7730	0.00
07/07/2021	2038 On 05-May-22			Bond Future	121.25	120.2076	121.2544	120.2076	0.00
07/07/2021	2040 On 05-August-21			Bond Future	10.49	88.3678	10.4871	88.3678	85,678.00
07/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12931	13	12931	13	0.00
07/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	7349	7	7349	7	900.00
07/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	24353	24	24353	24	0.00
07/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12874	13	12874	13	0.00
07/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12817	13	12817	13	0.00
07/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	4338	4	4338	4	900.00
07/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	364	0	364	0	0.00
07/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	2	0	2	0	0.00
07/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
07/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	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
07/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	79	0	79	0	0.00
07/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	2	0	2	0	0.00
07/07/2021	2040 On 04-November-21			Bond Future	10.66	89.3222	10.6648	89.3222	0.00
07/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	14176	14	14176	14	0.00
07/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	14076	14	14076	14	0.00
07/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	14126	14	14126	14	0.00
07/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	246	0	246	0	0.00
07/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	249	0	249	0	0.00
07/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	242	0	242	0	0.00
07/07/2021	2040 On 03-February-22			Bond Future	10.85	85.8477	10.8487	85.8477	0.00
07/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	7098	7	7098	7	0.00
07/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	7052	7	7052	7	0.00
07/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	7143	7	7143	7	0.00
07/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2270	2	2270	2	0.00
07/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2252	2	2252	2	0.00
07/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2234	2	2234	2	0.00
07/07/2021	2040 On 05-May-22			Bond Future	11.04	86.8657	11.0376	86.8657	0.00
07/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1453	1	1453	1	1,200.00
07/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	8182	8	8182	8	0.00
07/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	8139	8	8139	8	0.00
07/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	8225	8	8225	8	0.00
07/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3228	3	3228	3	1,200.00
07/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	13250	13	13250	13	0.00
07/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1276	1	1276	1	1,200.00
07/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2602	2	2602	2	0.00
07/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2584	2	2584	2	0.00
07/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6481	6	6481	6	0.00
07/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2619	2	2619	2	0.00
07/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10344	10	10344	10	0.00
07/07/2021	2044 On 05-August-21			Bond Future	10.56	84.9969	10.5595	84.9969	62,494.00
07/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	13157	13	13157	13	0.00
07/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	13102	13	13102	13	0.00
07/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	13213	13	13213	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
07/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	2	0	2	0	0.00
07/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	2	0	2	0	0.00
07/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	2	0	2	0	0.00
07/07/2021	2044 On 04-November-21			Bond Future	10.73	85.9149	10.7296	85.9149	0.00
07/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13808	14	13808	14	0.00
07/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13759	14	13759	14	0.00
07/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13858	14	13858	14	0.00
07/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	269	0	269	0	0.00
07/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	277	0	277	0	0.00
07/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	273	0	273	0	0.00
07/07/2021	2044 On 03-February-22			Bond Future	10.91	82.5262	10.9055	82.5262	0.00
07/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6942	7	6942	7	0.00
07/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6897	7	6897	7	0.00
07/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6851	7	6851	7	0.00
07/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2256	2	2256	2	0.00
07/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2238	2	2238	2	0.00
07/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2220	2	2220	2	0.00
07/07/2021	2044 On 05-May-22			Bond Future	11.09	83.5048	11.0857	83.5048	0.00
07/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	8125	8	8125	8	0.00
07/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	8082	8	8082	8	0.00
07/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	8039	8	8039	8	0.00
07/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2701	2	2701	2	0.00
07/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2683	2	2683	2	0.00
07/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2666	2	2666	2	0.00
07/07/2021	2046 On 05-August-21			Bond Future	108.39	108.5052	108.3922	108.5052	18,098.00
07/07/2021	2046 On 04-November-21			Bond Future	107.75	107.8667	107.7512	107.8667	0.00
07/07/2021	2046 On 03-February-22			Bond Future	109.02	109.1367	109.0187	109.1367	0.00
07/07/2021	2046 On 05-May-22			Bond Future	108.46	108.5845	108.4646	108.5845	0.00
07/07/2021	2050 On 05-August-21			Bond Future	110.42	109.3164	110.4185	109.3164	11,059.00
07/07/2021	2050 On 04-November-21			Bond Future	111.64	110.5232	111.6359	110.5232	0.00
07/07/2021	2050 On 03-February-22			Bond Future	110.99	109.8628	110.9876	109.8628	0.00
07/07/2021	2050 On 05-May-22			Bond Future	112.33	111.1897	112.3274	111.1897	0.00
07/07/2021	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
07/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	AL37 On 05-August-21			Index Future	791.85	790.2940	791.8450	790.2940	0.00
07/07/2021	AL37 On 04-November-21			Index Future	800.47	798.9080	800.4720	798.9080	0.00
07/07/2021	AL37 On 03-February-22			Index Future	809.69	808.1120	809.6920	808.1120	0.00
07/07/2021	AL37 On 05-May-22			Index Future	819.27	817.6740	819.2710	817.6740	0.00
07/07/2021	AL7T On 05-August-21			Index Future	909.20	908.1640	909.2030	908.1640	0.00
07/07/2021	AL7T On 04-November-21			Index Future	919.11	918.0620	919.1080	918.0620	0.00
07/07/2021	AL7T On 03-February-22			Index Future	929.70	928.6400	929.6950	928.6400	0.00
07/07/2021	AL7T On 05-May-22			Index Future	940.69	939.6280	940.6940	939.6280	0.00
07/07/2021	ALBI On 05-August-21			Index Future	802.20	802.2620	802.2000	802.2620	114.00
07/07/2021	ALBI On 04-November-21			Index Future	810.94	811.0070	810.9400	811.0070	0.00
07/07/2021	ALBI On 03-February-22			Index Future	820.28	820.3510	820.2810	820.3510	0.00
07/07/2021	ALBI On 05-May-22			Index Future	829.99	830.0570	829.9860	830.0570	0.00
07/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	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
07/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2021	ES33 On 05-August-21			Bond Future	11.04	79.7036	11.0413	79.7036	350.00
07/07/2021	ES33 On 04-November-21			Bond Future	11.27	76.8086	11.2696	76.8086	0.00
07/07/2021	ES33 On 03-February-22			Bond Future	11.51	77.7134	11.5076	77.7134	0.00
07/07/2021	ES33 On 05-May-22			Bond Future	11.75	74.8749	11.7481	74.8749	0.00
07/07/2021	ES42 On 05-August-21			Bond Future	11.56	78.7278	11.5616	78.7278	4,779.00
07/07/2021	ES42 On 04-November-21			Bond Future	11.78	75.3392	11.7773	75.3392	0.00
07/07/2021	ES42 On 03-February-22			Bond Future	11.99	76.2272	11.9948	76.2272	0.00
07/07/2021	ES42 On 05-May-22			Bond Future	12.22	72.8900	12.2223	72.8900	0.00
07/07/2021	GOVI On 05-August-21			GOVI	792.04	792.0510	792.0390	792.0510	985.00
07/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	728890	73	728890	73	0.00
07/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	728990	73	728990	73	0.00
07/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	729090	73	729090	73	0.00
07/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 04-November-21			GOVI	800.67	800.6840	800.6690	800.6840	0.00
07/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	722490	72	722490	72	0.00
07/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	722590	72	722590	72	0.00
07/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	722690	72	722690	72	0.00
07/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/07/2021	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
07/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 03-February-22			GOVI	809.89	809.9090	809.8910	809.9090	0.00
07/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	171410	17	171410	17	0.00
07/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	171510	17	171510	17	0.00
07/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	171310	17	171310	17	0.00
07/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 05-May-22			GOVI	819.47	819.4920	819.4730	819.4920	0.00
07/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	312330	31	312330	31	0.00
07/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	312430	31	312430	31	0.00
07/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	312230	31	312230	31	0.00
07/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
07/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
07/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2021	IGOV On 05-August-21			Index Future	291.48	290.4830	291.4770	290.4830	449.00
07/07/2021	IGOV On 04-November-21			Index Future	294.73	293.7210	294.7250	293.7210	16.00
07/07/2021	IGOV On 03-February-22			Index Future	298.19	297.1760	298.1910	297.1760	0.00
07/07/2021	IGOV On 05-May-22			Index Future	301.79	300.7620	301.7890	300.7620	0.00
07/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
07/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
07/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/07/2021	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
07/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
07/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.85	96.1300	3.8500	96.1300	0.00
07/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.90	96.0950	3.8950	96.0950	30,000.00
07/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.10	95.8800	4.1000	95.8800	0.00
07/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.15	95.8300	4.1500	95.8300	0.00
07/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.35	95.6450	4.3450	95.6450	0.00
07/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.65	95.3200	4.6500	95.3200	0.00
07/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.06	94.8950	5.0550	94.8950	471.00
07/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7250	5.2300	94.7250	0.00
07/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.60	94.3400	5.6000	94.3400	0.00
07/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.76	94.1900	5.7600	94.1900	0.00
07/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.86	94.1350	5.8550	94.1350	0.00
07/07/2021	R023 On 05-August-21			Bond Future	5.33	106.9535	5.3263	106.9535	15,368.00
07/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	112	0	112	0	0.00
07/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	104	0	104	0	0.00
07/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	97	0	97	0	0.00
07/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	152	0	152	0	0.00
07/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	144	0	144	0	0.00
07/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	137	0	137	0	0.00
07/07/2021	R023 On 04-November-21			Bond Future	5.52	104.2010	5.5160	104.2010	0.00
07/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	18	0	18	0	0.00
07/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	17	0	17	0	0.00
07/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	16	0	16	0	0.00
07/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	803	1	803	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
07/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	791	1	791	1	0.00
07/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	779	1	779	1	0.00
07/07/2021	R023 On 03-February-22			Bond Future	5.74	105.4028	5.7440	105.4028	0.00
07/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	56	0	56	0	0.00
07/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	54	0	54	0	0.00
07/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	59	0	59	0	0.00
07/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	743	1	743	1	0.00
07/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	760	1	760	1	0.00
07/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	751	1	751	1	0.00
07/07/2021	R023 On 05-May-22			Bond Future	6.04	102.7411	6.0443	102.7411	0.00
07/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	498	0	498	0	0.00
07/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	494	0	494	0	0.00
07/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	503	0	503	0	0.00
07/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	295	0	295	0	0.00
07/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	301	0	301	0	0.00
07/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	298	0	298	0	0.00
07/07/2021	R035 On 05-August-21			Bond Future	10.14	94.7608	10.1396	94.7608	81,901.00
07/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4418	4	4418	4	0.00
07/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	1082	1	1082	1	100.00
07/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7875	8	7875	8	0.00
07/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	40	0	40	0	100.00
07/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43355	43	43355	43	0.00
07/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	276	0	276	0	100.00
07/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1900	2	1900	2	0.00
07/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43588	44	43588	44	0.00
07/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43471	43	43471	43	0.00
07/07/2021	R035 On 04-November-21			Bond Future	10.33	91.3095	10.3313	91.3095	0.00
07/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6646	6	6646	6	0.00
07/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19363	19	19363	19	0.00
07/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9340	9	9340	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
07/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2659	2	2659	2	782.00
07/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13168	13	13168	13	0.00
07/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	13120	13	13120	13	0.00
07/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3990	4	3990	4	0.00
07/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2288	2	2288	2	350.00
07/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2318	2	2318	2	400.00
07/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	4070	4	4070	4	400.00
07/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13217	13	13217	13	0.00
07/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	6082	6	6082	6	0.00
07/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1325	1	1325	1	782.00
07/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3332	3	3332	3	0.00
07/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	238	0	238	0	0.00
07/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	630	1	630	1	782.00
07/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2191	2	2191	2	0.00
07/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3730	3	3730	3	0.00
07/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2239	2	2239	2	350.00
07/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3767	4	3767	4	0.00
07/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1160	1	1160	1	350.00
07/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	245	0	245	0	0.00
07/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	241	0	241	0	0.00
07/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	25	0	25	0	400.00
07/07/2021	R035 On 03-February-22			Bond Future	10.53	92.3628	10.5300	92.3628	0.00
07/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5748	6	5748	6	0.00
07/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9381	9	9381	9	0.00
07/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1552	1	1552	1	683.00
07/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6539	6	6539	6	0.00
07/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2522	2	2522	2	280.00
07/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	3248	3	3248	3	1,600.00
07/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6709	6	6709	6	0.00
07/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2978	3	2978	3	200.00
07/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8697	9	8697	9	0.00
07/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5667	5	5667	5	0.00
07/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	7183	7	7183	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	4231	4	4231	4	0.00
07/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6497	6	6497	6	0.00
07/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6455	6	6455	6	0.00
07/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2180	2	2180	2	0.00
07/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2163	2	2163	2	0.00
07/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1901	2	1901	2	683.00
07/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1453	1	1453	1	280.00
07/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2077	2	2077	2	200.00
07/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4736	4	4736	4	0.00
07/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2499	2	2499	2	1,600.00
07/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4414	4	4414	4	0.00
07/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3466	3	3466	3	683.00
07/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7118	7	7118	7	0.00
07/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2145	2	2145	2	0.00
07/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1292	1	1292	1	1,800.00
07/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2540	2	2540	2	280.00
07/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5346	5	5346	5	0.00
07/07/2021	R035 On 05-May-22			Bond Future	10.73	88.9792	10.7267	88.9792	0.00
07/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7848	8	7848	8	0.00
07/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7807	8	7807	8	0.00
07/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7766	8	7766	8	0.00
07/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2378	2	2378	2	0.00
07/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2362	2	2362	2	0.00
07/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2347	2	2347	2	0.00
07/07/2021	R186 On 05-August-21			Bond Future	7.53	114.0815	7.5343	114.0815	86,933.00
07/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5007	5	5007	5	0.00
07/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4964	5	4964	5	0.00
07/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4920	5	4920	5	0.00
07/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	15	0	15	0	0.00
07/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	14	0	14	0	0.00
07/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	14	0	14	0	0.00
07/07/2021	R186 On 04-November-21			Bond Future	7.73	115.3131	7.7277	115.3131	0.00
07/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4874	5	4874	5	0.00

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07/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2648	2	2648	2	0.00
07/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1743	1	1743	1	0.00
07/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2619	2	2619	2	0.00
07/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2589	2	2589	2	0.00
07/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	989	1	989	1	0.00
07/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	975	1	975	1	0.00
07/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	961	1	961	1	0.00
07/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	349	0	349	0	15,177.00
07/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1555	2	1555	2	15,177.00
07/07/2021	R186 On 03-February-22			Bond Future	7.93	111.3608	7.9285	111.3608	0.00
07/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	945	1	945	1	0.00
07/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	932	1	932	1	0.00
07/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	958	1	958	1	0.00
07/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3654	4	3654	4	0.00
07/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3714	4	3714	4	0.00
07/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3684	4	3684	4	0.00
07/07/2021	R186 On 05-May-22			Bond Future	8.14	112.6804	8.1450	112.6804	0.00
07/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2713	3	2713	3	0.00
07/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2690	2	2690	2	0.00
07/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2736	3	2736	3	0.00
07/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2040	2	2040	2	0.00
07/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2074	2	2074	2	0.00
07/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2057	2	2057	2	0.00
07/07/2021	R197 On 05-August-21			Bond Future	321.65	321.5129	321.6453	321.5129	1,117.00
07/07/2021	R197 On 04-November-21			Bond Future	325.19	325.0624	325.1919	325.0624	0.00
07/07/2021	R197 On 03-February-22			Bond Future	320.87	320.7394	320.8677	320.7394	0.00
07/07/2021	R197 On 05-May-22			Bond Future	324.74	324.6134	324.7416	324.6134	0.00
07/07/2021	R202 On 05-August-21			Bond Future	235.94	234.0468	235.9381	234.0468	9,635.00
07/07/2021	R202 On 04-November-21			Bond Future	238.54	236.6307	238.5398	236.6307	0.00
07/07/2021	R202 On 03-February-22			Bond Future	237.02	235.0875	237.0169	235.0875	0.00
07/07/2021	R202 On 05-May-22			Bond Future	239.88	237.9265	239.8781	237.9265	0.00
07/07/2021	R209 On 05-August-21			Bond Future	10.07	73.3413	10.0721	73.3413	28,694.00
07/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9318	9	9318	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
07/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	9269	9	9269	9	0.00
07/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9366	9	9366	9	0.00
07/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	5	0	5	0	0.00
07/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	5	0	5	0	0.00
07/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	5	0	5	0	0.00
07/07/2021	R209 On 04-November-21			Bond Future	10.24	70.9932	10.2404	70.9932	4,785.00
07/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	824	1	824	1	6,000.00
07/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10374	10	10374	10	0.00
07/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10331	10	10331	10	0.00
07/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1887	2	1887	2	0.00
07/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9591	10	9591	10	0.00
07/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3388	3	3388	3	0.00
07/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10418	10	10418	10	0.00
07/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	272	0	272	0	0.00
07/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	338	0	338	0	9,000.00
07/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3303	3	3303	3	3,100.00
07/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	275	0	275	0	0.00
07/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	278	0	278	0	0.00
07/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1902	2	1902	2	9,400.00
07/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5320	5	5320	5	0.00
07/07/2021	R209 On 03-February-22			Bond Future	10.41	71.8123	10.4107	71.8123	0.00
07/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5345	5	5345	5	0.00
07/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5271	5	5271	5	0.00
07/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5308	5	5308	5	0.00
07/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1916	2	1916	2	0.00
07/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1932	2	1932	2	0.00
07/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1900	2	1900	2	0.00
07/07/2021	R209 On 05-May-22			Bond Future	10.58	69.5220	10.5843	69.5220	0.00
07/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6667	7	6667	7	0.00
07/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6631	7	6631	7	0.00
07/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6595	6	6595	6	0.00
07/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2128	2	2128	2	0.00
07/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2114	2	2114	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
07/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2099	2	2099	2	0.00
07/07/2021	R210 On 05-August-21			Bond Future	208.97	208.8569	208.9710	208.8569	1,486.00
07/07/2021	R210 On 04-November-21			Bond Future	208.49	208.3790	208.4915	208.3790	0.00
07/07/2021	R210 On 03-February-22			Bond Future	210.94	210.8321	210.9441	210.8321	0.00
07/07/2021	R210 On 05-May-22			Bond Future	210.66	210.5430	210.6553	210.5430	0.00
07/07/2021	R212 On 05-August-21			Bond Future	172.91	172.7682	172.9097	172.7682	2,457.00
07/07/2021	R212 On 04-November-21			Bond Future	174.82	174.6757	174.8165	174.6757	0.00
07/07/2021	R213 On 05-August-21			Bond Future	9.32	88.5634	9.3179	88.5634	9,084.00
07/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8157	8	8157	8	0.00
07/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4603	5	4603	5	0.00
07/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7764	8	7764	8	0.00
07/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8108	8	8108	8	0.00
07/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8059	8	8059	8	0.00
07/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1281	1	1281	1	0.00
07/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	10	0	10	0	0.00
07/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	127	0	127	0	0.00
07/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1157	1	1157	1	0.00
07/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	9	0	9	0	0.00
07/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	12	0	12	0	0.00
07/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	9	0	9	0	0.00
07/07/2021	R213 On 04-November-21			Bond Future	9.51	85.9904	9.5054	85.9904	0.00
07/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8542	8	8542	8	0.00
07/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8499	8	8499	8	0.00
07/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8586	8	8586	8	0.00
07/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	373	0	373	0	0.00
07/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	369	0	369	0	0.00
07/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	365	0	365	0	0.00
07/07/2021	R213 On 03-February-22			Bond Future	9.70	86.9822	9.7001	86.9822	0.00
07/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4483	4	4483	4	0.00
07/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3223	3	3223	3	0.00
07/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1736	2	1736	2	220.00
07/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6011	6	6011	6	0.00
07/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1883	2	1883	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
07/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4753	5	4753	5	0.00
07/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4417	4	4417	4	0.00
07/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2735	3	2735	3	0.00
07/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3839	4	3839	4	0.00
07/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3809	4	3809	4	0.00
07/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6272	6	6272	6	0.00
07/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3931	4	3931	4	0.00
07/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	878	1	878	1	200.00
07/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3870	4	3870	4	0.00
07/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1106	1	1106	1	102.00
07/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3375	3	3375	3	200.00
07/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6810	7	6810	7	0.00
07/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2402	2	2402	2	0.00
07/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2360	2	2360	2	430.00
07/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4480	4	4480	4	0.00
07/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6061	6	6061	6	0.00
07/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1324	1	1324	1	220.00
07/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1407	1	1407	1	430.00
07/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2445	2	2445	2	0.00
07/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2423	2	2423	2	0.00
07/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2074	2	2074	2	200.00
07/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1900	2	1900	2	102.00
07/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2906	3	2906	3	102.00
07/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	2038	2	2038	2	220.00
07/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4721	5	4721	5	0.00
07/07/2021	R213 On 05-May-22			Bond Future	9.89	84.4808	9.8944	84.4808	0.00
07/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5749	6	5749	6	0.00
07/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5783	6	5783	6	0.00
07/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5715	6	5715	6	0.00
07/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	2008	2	2008	2	0.00
07/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2037	2	2037	2	0.00
07/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2023	2	2023	2	0.00
07/07/2021	R214 On 05-August-21			Bond Future	10.48	70.2361	10.4765	70.2361	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
07/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8447	9	8447	9	0.00
07/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8495	9	8495	9	0.00
07/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8398	9	8398	9	0.00
07/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	10	0	10	0	0.00
07/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	11	0	11	0	0.00
07/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	11	0	11	0	0.00
07/07/2021	R214 On 04-November-21			Bond Future	10.64	67.7174	10.6436	67.7174	0.00
07/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9974	10	9974	10	0.00
07/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9932	10	9932	10	0.00
07/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9889	10	9889	10	0.00
07/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	362	0	362	0	0.00
07/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	355	0	355	0	0.00
07/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	359	0	359	0	0.00
07/07/2021	R214 On 03-February-22			Bond Future	10.82	68.4985	10.8155	68.4985	0.00
07/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5317	5	5317	5	0.00
07/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5280	5	5280	5	0.00
07/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5353	5	5353	5	0.00
07/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2087	2	2087	2	0.00
07/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2070	2	2070	2	0.00
07/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2054	2	2054	2	0.00
07/07/2021	R214 On 05-May-22			Bond Future	10.98	66.0305	10.9843	66.0305	0.00
07/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6337	6	6337	6	0.00
07/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6302	6	6302	6	0.00
07/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6372	6	6372	6	0.00
07/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2300	2	2300	2	0.00
07/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2285	2	2285	2	0.00
07/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2269	2	2269	2	0.00
07/07/2021	R248 On 05-August-21			Bond Future	10.49	88.6587	10.4863	88.6587	171,055.00
07/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13401	14	13401	14	0.00
07/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	13345	14	13345	14	0.00
07/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	321	0	321	0	0.00
07/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1665	2	1665	2	0.00
07/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5435	6	5435	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
07/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13458	14	13458	14	0.00
07/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	970	1	970	1	1,300.00
07/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3638	4	3638	4	1,300.00
07/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	2092	2	2092	2	0.00
07/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1223	1	1223	1	0.00
07/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	551	1	551	1	0.00
07/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1560	1	1560	1	0.00
07/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	2	0	0.00
07/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	231	0	231	0	0.00
07/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	2	0	2	0	0.00
07/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2428	2	2428	2	0.00
07/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4219	4	4219	4	0.00
07/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	2	0	2	0	0.00
07/07/2021	R248 On 04-November-21			Bond Future	10.65	85.2045	10.6525	85.2045	0.00
07/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1984	2	1984	2	1,200.00
07/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	14174	14	14174	14	0.00
07/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	490	0	490	0	1,200.00
07/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	14224	14	14224	14	0.00
07/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	14274	14	14274	14	0.00
07/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	262	0	262	0	0.00
07/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	266	0	266	0	0.00
07/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	270	0	270	0	0.00
07/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9085	9	9085	9	0.00
07/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4703	4	4703	4	0.00
07/07/2021	R248 On 03-February-22			Bond Future	10.82	86.1874	10.8238	86.1874	0.00
07/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	7012	7	7012	7	0.00
07/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6965	7	6965	7	0.00
07/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6919	7	6919	7	0.00
07/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2392	2	2392	2	0.00
07/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2432	2	2432	2	0.00
07/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2412	2	2412	2	0.00
07/07/2021	R248 On 05-May-22			Bond Future	10.99	82.7938	10.9920	82.7938	0.00
07/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	8165	8	8165	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
07/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	8121	8	8121	8	0.00
07/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	8077	8	8077	8	0.00
07/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2739	3	2739	3	0.00
07/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2702	3	2702	3	0.00
07/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2720	3	2720	3	0.00