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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	2025 On 05-August-21			Bond Future	153.66	153.6634	153.6634	153.6634	0.00
06/08/2021	2025 On 04-November-21			Bond Future	155.39	155.3408	155.3874	155.3408	4,840.00
06/08/2021	2025 On 03-February-22			Bond Future	155.65	155.5998	155.6492	155.5998	0.00
06/08/2021	2025 On 05-May-22			Bond Future	157.52	157.4750	157.5248	157.4750	0.00
06/08/2021	2025 On 04-August-22			Bond Future	157.88	157.8290	157.8796	157.8290	0.00
06/08/2021	2029 On 05-August-21			Bond Future	114.13	114.1294	114.1294	114.1294	0.00
06/08/2021	2029 On 04-November-21			Bond Future	113.96	114.2058	113.9643	114.2058	2,964.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	2029 On 03-February-22			Bond Future	115.31	115.5499	115.3051	115.5499	0.00
06/08/2021	2029 On 05-May-22			Bond Future	115.51	115.7531	115.5081	115.7531	0.00
06/08/2021	2029 On 04-August-22			Bond Future	116.94	117.1913	116.9433	117.1913	0.00
06/08/2021	2030 On 05-August-21			Bond Future	8.87	95.1286	8.8700	95.1286	0.00
06/08/2021	2030 On 04-November-21			Bond Future	9.13	96.1722	9.1317	96.1722	97,529.00
06/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	7815	8	7815	8	0.00
06/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7723	8	7723	8	0.00
06/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	992	1	992	1	300.00
06/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11614	12	11614	12	0.00
06/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	954	1	954	1	3,250.00
06/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2361	3	2361	3	0.00
06/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4647	5	4647	5	29.00
06/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7769	8	7769	8	0.00
06/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	305	0	305	0	300.00
06/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	10796	11	10796	11	0.00
06/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2049	2	2049	2	29.00
06/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2527	3	2527	3	0.00
06/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1344	1	1344	1	9,100.00
06/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1448	1	1448	1	0.00
06/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2994	3	2994	3	0.00
06/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	29	0	29	0	300.00
06/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	172	0	172	0	0.00
06/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	175	0	175	0	0.00
06/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	5166	5	5166	5	0.00
06/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1677	1	1677	1	0.00
06/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	3069	3	3069	3	0.00
06/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	45	0	45	0	29.00
06/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	569	0	569	0	0.00
06/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	169	0	169	0	0.00
06/08/2021	2030 On 03-February-22			Bond Future	9.33	93.2764	9.3262	93.2764	0.00
06/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2809	3	2809	3	0.00
06/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2780	3	2780	3	0.00
06/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	3901	4	3901	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8102	9	8102	9	0.00
06/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3300	4	3300	4	1,000.00
06/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	2838	3	2838	3	0.00
06/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2554	3	2554	3	0.00
06/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	653	1	653	1	101.00
06/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1376	2	1376	2	1,000.00
06/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3933	4	3933	4	0.00
06/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2429	2	2429	2	101.00
06/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5766	5	5766	5	0.00
06/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2188	2	2188	2	0.00
06/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	489	0	489	0	1,000.00
06/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1869	2	1869	2	0.00
06/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1545	1	1545	1	101.00
06/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2234	2	2234	2	0.00
06/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2211	2	2211	2	0.00
06/08/2021	2030 On 05-May-22			Bond Future	9.53	94.3792	9.5315	94.3792	0.00
06/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	4951	5	4951	5	0.00
06/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	4917	5	4917	5	0.00
06/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2427	3	2427	3	0.00
06/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1452	2	1452	2	1,800.00
06/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8089	8	8089	8	0.00
06/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1311	1	1311	1	200.00
06/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	268	0	268	0	200.00
06/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	4986	5	4986	5	0.00
06/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4112	4	4112	4	0.00
06/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	816	1	816	1	1,073.00
06/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	513	1	513	1	1,800.00
06/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4797	5	4797	5	0.00
06/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	5084	5	5084	5	0.00
06/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7967	8	7967	8	0.00
06/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1610	1	1610	1	0.00
06/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	10064	10	10064	10	0.00
06/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	795	1	795	1	1,800.00

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06/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3358	3	3358	3	1,073.00
06/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6436	6	6436	6	0.00
06/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1637	2	1637	2	0.00
06/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	2010	2	2010	2	1,073.00
06/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1624	1	1624	1	200.00
06/08/2021	2030 On 04-August-22			Bond Future	9.75	91.4782	9.7527	91.4782	0.00
06/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2729	3	2729	3	0.00
06/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2706	3	2706	3	0.00
06/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2753	3	2753	3	0.00
06/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3706	3	3706	3	0.00
06/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3759	4	3759	4	0.00
06/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3732	3	3732	3	0.00
06/08/2021	2032 On 05-August-21			Bond Future	9.59	94.1959	9.5850	94.1959	0.00
06/08/2021	2032 On 04-November-21			Bond Future	9.86	91.1189	9.8595	91.1189	123,150.00
06/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10286	11	10286	11	0.00
06/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	755	1	755	1	700.00
06/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15493	16	15493	16	0.00
06/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10237	11	10237	11	0.00
06/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10188	11	10188	11	0.00
06/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	1950	2	1950	2	700.00
06/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	112	0	112	0	0.00
06/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	7	0	7	0	700.00
06/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	2126	2	2126	2	0.00
06/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	115	0	115	0	0.00
06/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3987	4	3987	4	0.00
06/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	113	0	113	0	0.00
06/08/2021	2032 On 03-February-22			Bond Future	10.06	92.1695	10.0586	92.1695	0.00
06/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4044	4	4044	4	0.00
06/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4081	4	4081	4	0.00
06/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	452	1	452	1	198.00
06/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3016	3	3016	3	0.00
06/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	712	1	712	1	97.00
06/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6077	7	6077	7	0.00

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06/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3719	4	3719	4	0.00
06/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1604	2	1604	2	210.00
06/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4007	4	4007	4	0.00
06/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	3971	4	3971	4	0.00
06/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2068	2	2068	2	0.00
06/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	4888	5	4888	5	0.00
06/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4381	5	4381	5	0.00
06/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1514	2	1514	2	400.00
06/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	6846	7	6846	7	0.00
06/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	929	1	929	1	210.00
06/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1709	2	1709	2	210.00
06/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1499	1	1499	1	97.00
06/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	2055	2	2055	2	400.00
06/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4340	4	4340	4	0.00
06/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3521	3	3521	3	198.00
06/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7440	7	7440	7	0.00
06/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1913	2	1913	2	0.00
06/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1855	2	1855	2	198.00
06/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1893	2	1893	2	0.00
06/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	4189	4	4189	4	0.00
06/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	1116	1	1116	1	400.00
06/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2547	2	2547	2	97.00
06/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	6244	6	6244	6	0.00
06/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1874	2	1874	2	0.00
06/08/2021	2032 On 05-May-22			Bond Future	10.26	89.1126	10.2643	89.1126	0.00
06/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	5910	6	5910	6	0.00
06/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	5834	6	5834	6	0.00
06/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	5872	6	5872	6	0.00
06/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1715	2	1715	2	0.00
06/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1729	2	1729	2	0.00
06/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1700	2	1700	2	0.00
06/08/2021	2032 On 04-August-22			Bond Future	10.48	90.1501	10.4787	90.1501	0.00
06/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	2960	3	2960	3	0.00

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06/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	2935	3	2935	3	0.00
06/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	2985	3	2985	3	0.00
06/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4468	4	4468	4	0.00
06/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4438	4	4438	4	0.00
06/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4407	4	4407	4	0.00
06/08/2021	2033 On 05-August-21			Bond Future	107.83	107.8284	107.8284	107.8284	0.00
06/08/2021	2033 On 04-November-21			Bond Future	107.54	107.7574	107.5416	107.7574	8,979.00
06/08/2021	2033 On 03-February-22			Bond Future	108.81	109.0255	108.8067	109.0255	0.00
06/08/2021	2033 On 05-May-22			Bond Future	108.85	109.0709	108.8523	109.0709	0.00
06/08/2021	2033 On 04-August-22			Bond Future	110.20	110.4261	110.2046	110.4261	0.00
06/08/2021	2037 On 05-August-21			Bond Future	10.46	85.4138	10.4550	85.4138	0.00
06/08/2021	2037 On 04-November-21			Bond Future	10.72	86.4955	10.7236	86.4955	126,488.00
06/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12201	13	12201	13	0.00
06/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12152	13	12152	13	0.00
06/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12250	13	12250	13	0.00
06/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	9602	10	9602	10	0.00
06/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5545	6	5545	6	600.00
06/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	231	0	231	0	600.00
06/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	778	1	778	1	0.00
06/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	88	0	88	0	0.00
06/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	90	0	90	0	0.00
06/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	86	0	86	0	0.00
06/08/2021	2037 On 03-February-22			Bond Future	10.92	83.2380	10.9198	83.2380	0.00
06/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5174	6	5174	6	0.00
06/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5132	6	5132	6	0.00
06/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5090	6	5090	6	0.00
06/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1805	2	1805	2	0.00
06/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1840	2	1840	2	0.00
06/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1822	2	1822	2	0.00
06/08/2021	2037 On 05-May-22			Bond Future	11.12	84.2224	11.1225	84.2224	0.00
06/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6296	7	6296	7	0.00
06/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6255	7	6255	7	0.00
06/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6214	7	6214	7	0.00

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06/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	2059	2	2059	2	0.00
06/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	2091	2	2091	2	0.00
06/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	2074	2	2074	2	0.00
06/08/2021	2037 On 04-August-22			Bond Future	11.34	80.9462	11.3376	80.9462	0.00
06/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	2865	3	2865	3	0.00
06/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4335	5	4335	5	0.00
06/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1203	1	1203	1	50.00
06/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	2839	3	2839	3	0.00
06/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	2813	3	2813	3	0.00
06/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5552	5	5552	5	0.00
06/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5479	5	5479	5	0.00
06/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3846	4	3846	4	50.00
06/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	9124	9	9124	9	0.00
06/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5516	5	5516	5	50.00
06/08/2021	2038 On 05-August-21			Bond Future	119.24	119.2408	119.2408	119.2408	0.00
06/08/2021	2038 On 04-November-21			Bond Future	120.62	120.7796	120.6237	120.7796	7,634.00
06/08/2021	2038 On 03-February-22			Bond Future	120.28	120.4360	120.2810	120.4360	0.00
06/08/2021	2038 On 05-May-22			Bond Future	121.73	121.8875	121.7304	121.8875	0.00
06/08/2021	2038 On 04-August-22			Bond Future	121.44	121.5992	121.4404	121.5992	0.00
06/08/2021	2040 On 05-August-21			Bond Future	10.61	87.3364	10.6100	87.3364	0.00
06/08/2021	2040 On 04-November-21			Bond Future	10.87	88.4871	10.8748	88.4871	85,568.00
06/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	12571	13	12571	13	0.00
06/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	12468	13	12468	13	0.00
06/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	12519	13	12519	13	0.00
06/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	116	0	116	0	0.00
06/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	118	0	118	0	0.00
06/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	114	0	114	0	0.00
06/08/2021	2040 On 03-February-22			Bond Future	11.07	85.0023	11.0671	85.0023	0.00
06/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5305	6	5305	6	0.00
06/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5261	6	5261	6	0.00
06/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5349	6	5349	6	0.00
06/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1973	2	1973	2	0.00
06/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1954	2	1954	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
06/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1935	2	1935	2	0.00
06/08/2021	2040 On 05-May-22			Bond Future	11.27	86.0075	11.2652	86.0075	0.00
06/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6449	7	6449	7	0.00
06/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6407	7	6407	7	0.00
06/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	620	1	620	1	1,200.00
06/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	1900	2	1900	2	1,200.00
06/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	11508	12	11508	12	0.00
06/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6492	7	6492	7	0.00
06/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2365	2	2365	2	0.00
06/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6667	6	6667	6	0.00
06/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2383	2	2383	2	0.00
06/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	1048	1	1048	1	1,200.00
06/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2401	2	2401	2	0.00
06/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	11026	10	11026	10	0.00
06/08/2021	2040 On 04-August-22			Bond Future	11.48	82.5013	11.4752	82.5013	0.00
06/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3056	3	3056	3	0.00
06/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3029	3	3029	3	0.00
06/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3084	3	3084	3	0.00
06/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5865	5	5865	5	0.00
06/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5944	5	5944	5	0.00
06/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5904	5	5904	5	0.00
06/08/2021	2044 On 05-August-21			Bond Future	10.68	83.9284	10.6800	83.9284	0.00
06/08/2021	2044 On 04-November-21			Bond Future	10.94	85.0458	10.9371	85.0458	61,271.00
06/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12193	13	12193	13	0.00
06/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12142	13	12142	13	0.00
06/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	12244	13	12244	13	0.00
06/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	135	0	135	0	0.00
06/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	141	0	141	0	0.00
06/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	138	0	138	0	0.00
06/08/2021	2044 On 03-February-22			Bond Future	11.12	81.6464	11.1213	81.6464	0.00
06/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5252	6	5252	6	0.00
06/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5207	6	5207	6	0.00
06/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5163	6	5163	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
06/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	2065	2	2065	2	0.00
06/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	2046	2	2046	2	0.00
06/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	2026	2	2026	2	0.00
06/08/2021	2044 On 05-May-22			Bond Future	11.31	82.6120	11.3106	82.6120	0.00
06/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6395	7	6395	7	0.00
06/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6353	7	6353	7	0.00
06/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6310	7	6310	7	0.00
06/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2490	2	2490	2	0.00
06/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2472	2	2472	2	0.00
06/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2453	2	2453	2	0.00
06/08/2021	2044 On 04-August-22			Bond Future	11.51	79.1914	11.5110	79.1914	0.00
06/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3133	4	3133	4	0.00
06/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3104	3	3104	3	0.00
06/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3077	3	3077	3	0.00
06/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5940	5	5940	5	0.00
06/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5900	5	5900	5	0.00
06/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5859	5	5859	5	0.00
06/08/2021	2046 On 05-August-21			Bond Future	108.34	108.3403	108.3403	108.3403	0.00
06/08/2021	2046 On 04-November-21			Bond Future	107.14	107.6854	107.1393	107.6854	18,100.00
06/08/2021	2046 On 03-February-22			Bond Future	108.40	108.9527	108.4000	108.9527	0.00
06/08/2021	2046 On 05-May-22			Bond Future	107.84	108.3973	107.8421	108.3973	0.00
06/08/2021	2046 On 04-August-22			Bond Future	109.18	109.7444	109.1822	109.7444	0.00
06/08/2021	2050 On 05-August-21			Bond Future	109.89	109.8859	109.8859	109.8859	0.00
06/08/2021	2050 On 04-November-21			Bond Future	110.78	111.0854	110.7774	111.0854	10,845.00
06/08/2021	2050 On 03-February-22			Bond Future	110.12	110.4314	110.1217	110.4314	0.00
06/08/2021	2050 On 05-May-22			Bond Future	111.45	111.7624	111.4488	111.7624	0.00
06/08/2021	2050 On 04-August-22			Bond Future	110.83	111.1485	110.8315	111.1485	0.00
06/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	AL37 On 04-November-21			Index Future	804.41	807.1400	804.4140	807.1400	0.00
06/08/2021	AL37 On 03-February-22			Index Future	813.68	816.4440	813.6830	816.4440	0.00
06/08/2021	AL37 On 05-May-22			Index Future	823.29	826.0870	823.2930	826.0870	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
06/08/2021	AL37 On 04-August-22			Index Future	833.22	836.0530	833.2240	836.0530	0.00
06/08/2021	AL7T On 04-November-21			Index Future	918.30	923.1140	918.3010	923.1140	0.00
06/08/2021	AL7T On 03-February-22			Index Future	928.88	933.7540	928.8830	933.7540	0.00
06/08/2021	AL7T On 05-May-22			Index Future	939.85	944.7840	939.8530	944.7840	0.00
06/08/2021	AL7T On 04-August-22			Index Future	951.19	956.1820	951.1900	956.1820	0.00
06/08/2021	ALBI On 04-November-21			Index Future	805.72	810.6690	805.7190	810.6690	115.00
06/08/2021	ALBI On 03-February-22			Index Future	815.00	820.0130	815.0030	820.0130	0.00
06/08/2021	ALBI On 05-May-22			Index Future	824.63	829.6990	824.6280	829.6990	0.00
06/08/2021	ALBI On 04-August-22			Index Future	834.58	839.7090	834.5760	839.7090	0.00
06/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C303 On 28-February-33			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
06/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2021	ES33 On 05-August-21			Bond Future	11.14	79.1516	11.1400	79.1516	0.00
06/08/2021	ES33 On 04-November-21			Bond Future	11.45	76.3779	11.4496	76.3779	350.00
06/08/2021	ES33 On 03-February-22			Bond Future	11.70	77.2770	11.6953	77.2770	0.00
06/08/2021	ES33 On 05-May-22			Bond Future	11.94	74.4312	11.9442	74.4312	0.00
06/08/2021	ES33 On 04-August-22			Bond Future	12.20	75.3088	12.2044	75.3088	0.00
06/08/2021	ES42 On 05-August-21			Bond Future	11.71	77.6952	11.7050	77.6952	0.00
06/08/2021	ES42 On 04-November-21			Bond Future	12.01	74.4717	12.0093	74.4717	4,779.00
06/08/2021	ES42 On 03-February-22			Bond Future	12.24	75.3490	12.2368	75.3490	0.00
06/08/2021	ES42 On 05-May-22			Bond Future	12.48	71.9992	12.4755	71.9992	0.00
06/08/2021	ES42 On 04-August-22			Bond Future	12.72	72.8465	12.7182	72.8465	0.00
06/08/2021	GOVI On 04-November-21			GOVI	795.91	800.7410	795.9110	800.7410	984.00
06/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	674910	72	674910	72	0.00
06/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	675110	72	675110	72	0.00
06/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	675010	72	675010	72	0.00
06/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 03-February-22			GOVI	805.08	809.9710	805.0820	809.9710	0.00
06/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	123320	17	123320	17	0.00
06/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	123420	17	123420	17	0.00
06/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	123220	17	123220	17	0.00
06/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 05-May-22			GOVI	814.59	819.5380	814.5910	819.5380	0.00
06/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	263510	31	263510	31	0.00
06/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	263610	31	263610	31	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
06/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	263410	31	263410	31	0.00
06/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 04-August-22			GOVI	824.42	829.4250	824.4170	829.4250	0.00
06/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	51470	10	51470	10	0.00
06/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	51570	10	51570	10	0.00
06/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	51370	10	51370	10	0.00
06/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
06/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
06/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2021	IGOV On 04-November-21			Index Future	295.19	295.6240	295.1930	295.6240	475.00
06/08/2021	IGOV On 03-February-22			Index Future	298.67	299.1030	298.6670	299.1030	0.00
06/08/2021	IGOV On 05-May-22			Index Future	302.27	302.7070	302.2650	302.7070	0.00
06/08/2021	IGOV On 04-August-22			Index Future	305.98	306.4300	305.9820	306.4300	0.00
06/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
06/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
06/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
06/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	30,000.00
06/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.1900	3.8100	96.1900	0.00
06/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.85	96.1700	3.8500	96.1700	0.00
06/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0350	3.9750	96.0350	0.00
06/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.03	95.9900	4.0300	95.9900	0.00
06/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7900	4.2200	95.7900	0.00
06/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.61	95.4350	4.6100	95.4350	471.00
06/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.83	95.2200	4.8300	95.2200	0.00
06/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.14	94.9300	5.1350	94.9300	0.00
06/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.7350	5.3250	94.7350	0.00
06/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.55	94.5250	5.5450	94.5250	0.00
06/08/2021	R023 On 05-August-21			Bond Future	4.98	107.5435	4.9800	107.5435	0.00
06/08/2021	R023 On 04-November-21			Bond Future	5.15	104.7146	5.1503	104.7146	13,768.00
06/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	90	0	90	0	0.00
06/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	86	0	86	0	0.00
06/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	82	0	82	0	0.00
06/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	402	0	402	0	0.00
06/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	394	0	394	0	0.00
06/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	385	0	385	0	0.00
06/08/2021	R023 On 03-February-22			Bond Future	5.29	105.9215	5.2863	105.9215	0.00
06/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	150	0	150	0	0.00
06/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	146	0	146	0	0.00
06/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	155	0	155	0	0.00
06/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	368	0	368	0	0.00
06/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	380	0	380	0	0.00
06/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	374	0	374	0	0.00
06/08/2021	R023 On 05-May-22			Bond Future	5.44	103.2628	5.4440	103.2628	0.00

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06/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	766	1	766	1	0.00
06/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	759	1	759	1	0.00
06/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	773	1	773	1	0.00
06/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	90	0	90	0	0.00
06/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	92	0	92	0	0.00
06/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	91	0	91	0	0.00
06/08/2021	R023 On 04-August-22			Bond Future	5.69	104.4903	5.6932	104.4903	0.00
06/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	374	0	374	0	0.00
06/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	370	0	370	0	0.00
06/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	377	0	377	0	0.00
06/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	181	0	181	0	0.00
06/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	184	0	184	0	0.00
06/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	182	0	182	0	0.00
06/08/2021	R035 On 05-August-21			Bond Future	10.19	94.3946	10.1900	94.3946	0.00
06/08/2021	R035 On 04-November-21			Bond Future	10.47	91.0299	10.4662	91.0299	81,398.00
06/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12135	13	12135	13	0.00
06/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8179	9	8179	9	0.00
06/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1557	2	1557	2	782.00
06/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	18457	19	18457	19	0.00
06/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5415	6	5415	6	0.00
06/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12084	13	12084	13	0.00
06/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12185	13	12185	13	0.00
06/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	4840	5	4840	5	0.00
06/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1273	2	1273	2	400.00
06/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	2845	3	2845	3	400.00
06/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2768	3	2768	3	0.00
06/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1249	1	1249	1	350.00
06/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3570	3	3570	3	0.00
06/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1903	2	1903	2	350.00
06/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3614	3	3614	3	0.00
06/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	814	1	814	1	350.00
06/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1851	2	1851	2	0.00
06/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	968	1	968	1	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	3116	3	3116	3	0.00
06/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	91	0	91	0	0.00
06/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	354	0	354	0	782.00
06/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	95	0	95	0	0.00
06/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	4	0	4	0	400.00
06/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	93	0	93	0	0.00
06/08/2021	R035 On 03-February-22			Bond Future	10.67	92.0792	10.6706	92.0792	0.00
06/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5285	6	5285	6	0.00
06/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	757	1	757	1	683.00
06/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4498	5	4498	5	0.00
06/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1513	2	1513	2	280.00
06/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8161	9	8161	9	0.00
06/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5243	6	5243	6	0.00
06/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5200	6	5200	6	0.00
06/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	5932	6	5932	6	0.00
06/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3033	3	3033	3	0.00
06/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7465	8	7465	8	0.00
06/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4418	5	4418	5	0.00
06/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5456	6	5456	6	0.00
06/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	1901	2	1901	2	200.00
06/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2136	2	2136	2	1,600.00
06/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	2144	2	2144	2	1,600.00
06/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	4198	4	4198	4	0.00
06/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1719	2	1719	2	200.00
06/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4554	4	4554	4	0.00
06/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	1116	1	1116	1	280.00
06/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1546	1	1546	1	683.00
06/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1821	2	1821	2	0.00
06/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1804	2	1804	2	0.00
06/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	968	1	968	1	1,800.00
06/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	2186	2	2186	2	280.00
06/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	5232	5	5232	5	0.00
06/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1787	2	1787	2	0.00

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06/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	3163	3	3163	3	683.00
06/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	7218	7	7218	7	0.00
06/08/2021	R035 On 05-May-22			Bond Future	10.87	88.6895	10.8733	88.6895	0.00
06/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	6560	7	6560	7	0.00
06/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6519	7	6519	7	0.00
06/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6477	7	6477	7	0.00
06/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1998	2	1998	2	0.00
06/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1983	2	1983	2	0.00
06/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1967	2	1967	2	0.00
06/08/2021	R035 On 04-August-22			Bond Future	11.09	89.7194	11.0866	89.7194	0.00
06/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3084	3	3084	3	0.00
06/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4220	5	4220	5	0.00
06/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3056	3	3056	3	0.00
06/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3030	3	3030	3	0.00
06/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	2820	3	2820	3	0.00
06/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1194	1	1194	1	100.00
06/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5548	5	5548	5	100.00
06/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	9129	9	9129	9	0.00
06/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	5260	5	5260	5	0.00
06/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3961	4	3961	4	100.00
06/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	5225	5	5225	5	0.00
06/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	5190	5	5190	5	0.00
06/08/2021	R186 On 05-August-21			Bond Future	7.35	115.1956	7.3500	115.1956	0.00
06/08/2021	R186 On 04-November-21			Bond Future	7.60	116.5204	7.6015	116.5204	74,854.00
06/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2785	3	2785	3	0.00
06/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5228	6	5228	6	0.00
06/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1751	2	1751	2	0.00
06/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2752	3	2752	3	0.00
06/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2718	3	2718	3	0.00
06/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	555	0	555	0	0.00
06/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	544	0	544	0	0.00
06/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	139	0	139	0	15,177.00
06/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	534	0	534	0	0.00

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06/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	999	1	999	1	15,177.00
06/08/2021	R186 On 03-February-22			Bond Future	7.79	112.5814	7.7939	112.5814	0.00
06/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	878	1	878	1	0.00
06/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	864	1	864	1	0.00
06/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	893	1	893	1	0.00
06/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	3017	3	3017	3	0.00
06/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	3076	3	3076	3	0.00
06/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	3047	3	3047	3	0.00
06/08/2021	R186 On 05-May-22			Bond Future	8.00	113.9122	8.0016	113.9122	0.00
06/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2780	3	2780	3	0.00
06/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2755	3	2755	3	0.00
06/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2805	3	2805	3	0.00
06/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1534	1	1534	1	0.00
06/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1564	1	1564	1	0.00
06/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1549	1	1549	1	0.00
06/08/2021	R186 On 04-August-22			Bond Future	8.23	109.9696	8.2274	109.9696	0.00
06/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2155	2	2155	2	0.00
06/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2136	2	2136	2	0.00
06/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2175	2	2175	2	0.00
06/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2469	2	2469	2	0.00
06/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2507	2	2507	2	0.00
06/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2488	2	2488	2	0.00
06/08/2021	R197 On 05-August-21			Bond Future	322.43	322.4269	322.4269	322.4269	0.00
06/08/2021	R197 On 04-November-21			Bond Future	325.93	325.9464	325.9277	325.9464	1,274.00
06/08/2021	R197 On 03-February-22			Bond Future	321.62	321.6316	321.6183	321.6316	0.00
06/08/2021	R197 On 05-May-22			Bond Future	325.49	325.5083	325.4943	325.5083	0.00
06/08/2021	R197 On 04-August-22			Bond Future	321.23	321.2364	321.2288	321.2364	0.00
06/08/2021	R202 On 05-August-21			Bond Future	236.15	236.1459	236.1459	236.1459	0.00
06/08/2021	R202 On 04-November-21			Bond Future	238.73	238.7237	238.7270	238.7237	9,704.00
06/08/2021	R202 On 03-February-22			Bond Future	237.21	237.2036	237.2100	237.2036	0.00
06/08/2021	R202 On 05-May-22			Bond Future	240.07	240.0623	240.0683	240.0623	0.00
06/08/2021	R202 On 04-August-22			Bond Future	238.64	238.6278	238.6373	238.6278	0.00
06/08/2021	R209 On 05-August-21			Bond Future	10.19	72.6174	10.1900	72.6174	0.00

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06/08/2021	R209 On 04-November-21			Bond Future	10.44	70.4010	10.4396	70.4010	33,567.00
06/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9094	10	9094	10	0.00
06/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	230	0	230	0	6,000.00
06/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9138	10	9138	10	0.00
06/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9050	10	9050	10	0.00
06/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8294	9	8294	9	0.00
06/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2129	2	2129	2	0.00
06/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	887	1	887	1	0.00
06/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3449	3	3449	3	3,100.00
06/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	186	0	186	0	9,000.00
06/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	138	0	138	0	0.00
06/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	140	0	140	0	0.00
06/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	142	0	142	0	0.00
06/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1787	2	1787	2	9,400.00
06/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5871	5	5871	5	0.00
06/08/2021	R209 On 03-February-22			Bond Future	10.62	71.2127	10.6173	71.2127	0.00
06/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4015	4	4015	4	0.00
06/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	3979	4	3979	4	0.00
06/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	3944	4	3944	4	0.00
06/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1763	2	1763	2	0.00
06/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1746	2	1746	2	0.00
06/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1728	2	1728	2	0.00
06/08/2021	R209 On 05-May-22			Bond Future	10.80	68.9132	10.7989	68.9132	0.00
06/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5212	6	5212	6	0.00
06/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5177	6	5177	6	0.00
06/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5141	6	5141	6	0.00
06/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1848	2	1848	2	0.00
06/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1833	2	1833	2	0.00
06/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1818	2	1818	2	0.00
06/08/2021	R209 On 04-August-22			Bond Future	10.99	69.7138	10.9860	69.7138	0.00
06/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2566	3	2566	3	0.00
06/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2520	3	2520	3	0.00
06/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2543	3	2543	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
06/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4733	4	4733	4	0.00
06/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4765	4	4765	4	0.00
06/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4700	4	4700	4	0.00
06/08/2021	R210 On 05-August-21			Bond Future	210.97	210.9735	210.9735	210.9735	0.00
06/08/2021	R210 On 04-November-21			Bond Future	209.98	210.4908	209.9777	210.4908	1,486.00
06/08/2021	R210 On 03-February-22			Bond Future	212.45	212.9681	212.4482	212.9681	0.00
06/08/2021	R210 On 05-May-22			Bond Future	212.18	212.7018	212.1823	212.7018	0.00
06/08/2021	R210 On 04-August-22			Bond Future	214.82	215.3449	214.8187	215.3449	0.00
06/08/2021	R212 On 05-August-21			Bond Future	173.16	173.1565	173.1565	173.1565	0.00
06/08/2021	R212 On 04-November-21			Bond Future	175.03	175.0507	175.0343	175.0507	1,025.00
06/08/2021	R213 On 05-August-21			Bond Future	9.23	89.1536	9.2300	89.1536	0.00
06/08/2021	R213 On 04-November-21			Bond Future	9.50	86.6045	9.5021	86.6045	9,537.00
06/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8347	9	8347	9	0.00
06/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8302	9	8302	9	0.00
06/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8392	9	8392	9	0.00
06/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	158	0	158	0	0.00
06/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	155	0	155	0	0.00
06/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	153	0	153	0	0.00
06/08/2021	R213 On 03-February-22			Bond Future	9.70	87.6026	9.6967	87.6026	0.00
06/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3361	4	3361	4	0.00
06/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3329	4	3329	4	0.00
06/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	3969	4	3969	4	0.00
06/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2225	2	2225	2	0.00
06/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4323	5	4323	5	0.00
06/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2715	3	2715	3	0.00
06/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5634	6	5634	6	0.00
06/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1406	2	1406	2	430.00
06/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4038	4	4038	4	0.00
06/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1270	1	1270	1	220.00
06/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3394	4	3394	4	0.00
06/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	511	1	511	1	200.00
06/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	711	1	711	1	102.00
06/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3459	4	3459	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	5908	6	5908	6	0.00
06/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	942	1	942	1	220.00
06/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3985	4	3985	4	0.00
06/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1869	2	1869	2	430.00
06/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	1013	1	1013	1	430.00
06/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5647	5	5647	5	0.00
06/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1907	2	1907	2	0.00
06/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2847	3	2847	3	200.00
06/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6425	6	6425	6	0.00
06/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1575	1	1575	1	220.00
06/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	4236	4	4236	4	0.00
06/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2380	2	2380	2	102.00
06/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1451	1	1451	1	102.00
06/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1607	1	1607	1	200.00
06/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1947	2	1947	2	0.00
06/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1927	2	1927	2	0.00
06/08/2021	R213 On 05-May-22			Bond Future	9.89	85.1059	9.8912	85.1059	0.00
06/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5321	6	5321	6	0.00
06/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5357	6	5357	6	0.00
06/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5286	6	5286	6	0.00
06/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1565	1	1565	1	0.00
06/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1592	1	1592	1	0.00
06/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1578	1	1578	1	0.00
06/08/2021	R213 On 04-August-22			Bond Future	10.10	86.0984	10.0971	86.0984	0.00
06/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	2779	3	2779	3	0.00
06/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2755	3	2755	3	0.00
06/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2731	3	2731	3	0.00
06/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3769	4	3769	4	0.00
06/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3823	4	3823	4	0.00
06/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3796	4	3796	4	0.00
06/08/2021	R214 On 05-August-21			Bond Future	10.64	69.1334	10.6350	69.1334	0.00
06/08/2021	R214 On 04-November-21			Bond Future	10.89	66.7745	10.8901	66.7745	18,091.00
06/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8379	9	8379	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
06/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8336	9	8336	9	0.00
06/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8292	9	8292	9	0.00
06/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	202	0	202	0	0.00
06/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	196	0	196	0	0.00
06/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	199	0	199	0	0.00
06/08/2021	R214 On 03-February-22			Bond Future	11.07	67.5442	11.0714	67.5442	0.00
06/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	3805	4	3805	4	0.00
06/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	3771	4	3771	4	0.00
06/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	3840	4	3840	4	0.00
06/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	2031	2	2031	2	0.00
06/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	2012	2	2012	2	0.00
06/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1993	2	1993	2	0.00
06/08/2021	R214 On 05-May-22			Bond Future	11.25	65.0628	11.2500	65.0628	0.00
06/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	4772	5	4772	5	0.00
06/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	4738	5	4738	5	0.00
06/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	4806	5	4806	5	0.00
06/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	2209	2	2209	2	0.00
06/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	2192	2	2192	2	0.00
06/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	2175	2	2175	2	0.00
06/08/2021	R214 On 04-August-22			Bond Future	11.44	65.8173	11.4364	65.8173	0.00
06/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2459	3	2459	3	0.00
06/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2436	3	2436	3	0.00
06/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2482	3	2482	3	0.00
06/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4955	5	4955	5	0.00
06/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4988	5	4988	5	0.00
06/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4921	5	4921	5	0.00
06/08/2021	R248 On 05-August-21			Bond Future	10.60	87.5595	10.6000	87.5595	0.00
06/08/2021	R248 On 04-November-21			Bond Future	10.86	84.2740	10.8583	84.2740	167,643.00
06/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	12575	13	12575	13	0.00
06/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	12523	13	12523	13	0.00
06/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	91	0	91	0	0.00
06/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	637	1	637	1	1,050.00
06/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	824	1	824	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
06/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	12626	13	12626	13	0.00
06/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2234	3	2234	3	1,050.00
06/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5674	5	5674	5	0.00
06/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	133	0	133	0	0.00
06/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2659	2	2659	2	0.00
06/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	10205	9	10205	9	0.00
06/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	139	0	139	0	0.00
06/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	5062	4	5062	4	0.00
06/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	136	0	136	0	0.00
06/08/2021	R248 On 03-February-22			Bond Future	11.04	85.2455	11.0380	85.2455	0.00
06/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5289	6	5289	6	0.00
06/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5199	6	5199	6	0.00
06/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5244	6	5244	6	0.00
06/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	1712	2	1712	2	1,300.00
06/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	439	1	439	1	1,300.00
06/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5672	5	5672	5	0.00
06/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	2207	2	2207	2	0.00
06/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	10079	9	10079	9	0.00
06/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	2249	2	2249	2	0.00
06/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	2228	2	2228	2	0.00
06/08/2021	R248 On 05-May-22			Bond Future	11.22	81.8381	11.2151	81.8381	0.00
06/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6396	7	6396	7	0.00
06/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6352	7	6352	7	0.00
06/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6309	7	6309	7	0.00
06/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2529	2	2529	2	0.00
06/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2490	2	2490	2	0.00
06/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2509	2	2509	2	0.00
06/08/2021	R248 On 04-August-22			Bond Future	11.40	82.7873	11.4002	82.7873	0.00
06/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3178	4	3178	4	0.00
06/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3148	4	3148	4	0.00
06/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3119	3	3119	3	0.00
06/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	6012	6	6012	6	0.00
06/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5970	5	5970	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5929	5	5929	5	0.00
