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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
02/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	2025 On 05-August-21			Bond Future	153.38	153.3837	153.3799	153.3837	3,759.00
02/08/2021	2025 On 04-November-21			Bond Future	155.05	155.0548	155.0500	155.0548	4,840.00
02/08/2021	2025 On 03-February-22			Bond Future	155.30	155.3023	155.2969	155.3023	0.00
02/08/2021	2025 On 05-May-22			Bond Future	157.17	157.1753	157.1695	157.1753	0.00
02/08/2021	2025 On 04-August-22			Bond Future	157.51	157.5118	157.5055	157.5118	0.00
02/08/2021	2029 On 05-August-21			Bond Future	113.50	113.4166	113.4958	113.4166	2,127.00
02/08/2021	2029 On 04-November-21			Bond Future	113.56	113.4828	113.5622	113.4828	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
02/08/2021	2029 On 03-February-22			Bond Future	114.89	114.8122	114.8922	114.8122	0.00
02/08/2021	2029 On 05-May-22			Bond Future	115.09	115.0079	115.0884	115.0079	0.00
02/08/2021	2029 On 04-August-22			Bond Future	116.51	116.4262	116.5076	116.4262	0.00
02/08/2021	2030 On 05-August-21			Bond Future	8.77	95.3876	8.7672	95.3876	29,123.00
02/08/2021	2030 On 05-August-21	10.43	Call	Bond Future	8931	9	8931	9	0.00
02/08/2021	2030 On 05-August-21	8.50	Call	Bond Future	8	0	8	0	5,000.00
02/08/2021	2030 On 05-August-21	9.50	Call	Bond Future	4076	4	4076	4	0.00
02/08/2021	2030 On 05-August-21	9.75	Call	Bond Future	5415	5	5415	5	0.00
02/08/2021	2030 On 05-August-21	8.95	Call	Bond Future	1082	1	1082	1	600.00
02/08/2021	2030 On 05-August-21	10.30	Call	Bond Future	8273	8	8273	8	0.00
02/08/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
02/08/2021	2030 On 05-August-21	10.42	Call	Bond Future	8881	9	8881	9	0.00
02/08/2021	2030 On 05-August-21	10.41	Call	Bond Future	8831	9	8831	9	0.00
02/08/2021	2030 On 05-August-21	10.15	Call	Bond Future	7505	7	7505	7	0.00
02/08/2021	2030 On 05-August-21	8.83	Call	Bond Future	537	0	537	0	479.00
02/08/2021	2030 On 05-August-21	9.45	Call	Bond Future	3805	3	3805	3	600.00
02/08/2021	2030 On 05-August-21	12.10	Call	Bond Future	16839	17	16839	17	0.00
02/08/2021	2030 On 05-August-21	9.15	Call	Bond Future	2160	2	2160	2	0.00
02/08/2021	2030 On 05-August-21	8.78	Call	Bond Future	362	0	362	0	200.00
02/08/2021	2030 On 05-August-21	7.70	Put	Bond Future	6362	7	6362	7	0.00
02/08/2021	2030 On 05-August-21	9.15	Put	Bond Future	2	0	2	0	7,500.00
02/08/2021	2030 On 05-August-21	8.50	Put	Bond Future	1552	2	1552	2	0.00
02/08/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
02/08/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
02/08/2021	2030 On 05-August-21	8.78	Put	Bond Future	289	1	289	1	0.00
02/08/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2030 On 05-August-21	8.95	Put	Bond Future	43	0	43	0	0.00
02/08/2021	2030 On 05-August-21	9.45	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	479.00
02/08/2021	2030 On 05-August-21	8.83	Put	Bond Future	179	0	179	0	0.00
02/08/2021	2030 On 05-August-21	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2030 On 04-November-21			Bond Future	8.95	96.4033	8.9486	96.4033	97,513.00
02/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1338	1	1338	1	3,250.00
02/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	3002	3	3002	3	0.00
02/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1386	1	1386	1	300.00
02/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12610	12	12610	12	0.00
02/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8766	8	8766	8	0.00
02/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5487	5	5487	5	29.00
02/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8673	8	8673	8	0.00
02/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	481	0	481	0	300.00
02/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3188	3	3188	3	0.00
02/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11787	11	11787	11	0.00
02/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2646	2	2646	2	29.00
02/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8719	8	8719	8	0.00
02/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	116	0	116	0	0.00
02/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	119	0	119	0	0.00
02/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4335	5	4335	5	0.00
02/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	999	1	999	1	9,100.00
02/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2381	3	2381	3	0.00
02/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	18	0	18	0	300.00
02/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1082	1	1082	1	0.00
02/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1267	1	1267	1	0.00
02/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	114	0	114	0	0.00
02/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	29	0	29	0	29.00
02/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	402	0	402	0	0.00
02/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2446	3	2446	3	0.00
02/08/2021	2030 On 03-February-22			Bond Future	9.14	93.5050	9.1355	93.5050	0.00
02/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3929	4	3929	4	1,000.00
02/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8992	9	8992	9	0.00
02/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4582	4	4582	4	0.00
02/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3355	3	3355	3	0.00
02/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3387	3	3387	3	0.00
02/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1748	2	1748	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	3101	3	3101	3	0.00
02/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	877	1	877	1	101.00
02/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3420	3	3420	3	0.00
02/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1756	2	1756	2	0.00
02/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1963	2	1963	2	101.00
02/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	4977	5	4977	5	0.00
02/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3292	4	3292	4	0.00
02/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1776	2	1776	2	0.00
02/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1796	2	1796	2	0.00
02/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1213	1	1213	1	101.00
02/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	365	0	365	0	1,000.00
02/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1486	2	1486	2	0.00
02/08/2021	2030 On 05-May-22			Bond Future	9.33	94.6115	9.3316	94.6115	0.00
02/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1818	2	1818	2	1,800.00
02/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8951	9	8951	9	0.00
02/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5674	5	5674	5	0.00
02/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2928	3	2928	3	0.00
02/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5637	5	5637	5	0.00
02/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	1065	1	1065	1	1,073.00
02/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	686	1	686	1	1,800.00
02/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4778	5	4778	5	0.00
02/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5711	5	5711	5	0.00
02/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1309	1	1309	1	0.00
02/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7114	7	7114	7	0.00
02/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4137	4	4137	4	0.00
02/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1332	1	1332	1	0.00
02/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2833	3	2833	3	1,073.00
02/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5658	6	5658	6	0.00
02/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1650	2	1650	2	1,073.00
02/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1321	1	1321	1	0.00
02/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	632	1	632	1	1,800.00
02/08/2021	2030 On 04-August-22			Bond Future	9.54	91.7046	9.5446	91.7046	0.00
02/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3152	3	3152	3	0.00

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02/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3126	3	3126	3	0.00
02/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3178	3	3178	3	0.00
02/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3101	3	3101	3	0.00
02/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3148	3	3148	3	0.00
02/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3124	3	3124	3	0.00
02/08/2021	2032 On 05-August-21			Bond Future	9.49	94.3178	9.4929	94.3178	10,094.00
02/08/2021	2032 On 05-August-21	11.36	Call	Bond Future	10717	10	10717	10	0.00
02/08/2021	2032 On 05-August-21	11.35	Call	Bond Future	10664	10	10664	10	0.00
02/08/2021	2032 On 05-August-21	11.37	Call	Bond Future	10770	10	10770	10	0.00
02/08/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2032 On 04-November-21			Bond Future	9.68	91.1777	9.6829	91.1777	123,210.00
02/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	1084	1	1084	1	700.00
02/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16551	16	16551	16	0.00
02/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11312	11	11312	11	0.00
02/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2531	2	2531	2	700.00
02/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11262	11	11262	11	0.00
02/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11213	11	11213	11	0.00
02/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	77	0	77	0	0.00
02/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	79	0	79	0	0.00
02/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	4	0	4	0	700.00
02/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	78	0	78	0	0.00
02/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1646	2	1646	2	0.00
02/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3255	4	3255	4	0.00
02/08/2021	2032 On 03-February-22			Bond Future	9.88	92.2241	9.8753	92.2241	0.00
02/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	2007	2	2007	2	210.00
02/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6896	7	6896	7	0.00
02/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4381	4	4381	4	0.00
02/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3609	3	3609	3	0.00
02/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	949	1	949	1	97.00
02/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4773	4	4773	4	0.00
02/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	621	1	621	1	198.00

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02/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4734	4	4734	4	0.00
02/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5096	5	5096	5	0.00
02/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7701	7	7701	7	0.00
02/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2541	2	2541	2	0.00
02/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1903	2	1903	2	400.00
02/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5639	5	5639	5	0.00
02/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4654	4	4654	4	0.00
02/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4694	4	4694	4	0.00
02/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1512	2	1512	2	0.00
02/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1528	2	1528	2	0.00
02/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1182	1	1182	1	97.00
02/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1479	2	1479	2	198.00
02/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2926	3	2926	3	198.00
02/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6542	7	6542	7	0.00
02/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	716	1	716	1	210.00
02/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1357	2	1357	2	210.00
02/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1649	2	1649	2	400.00
02/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3661	4	3661	4	0.00
02/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1496	2	1496	2	0.00
02/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2071	2	2071	2	97.00
02/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5413	6	5413	6	0.00
02/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	867	1	867	1	400.00
02/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3525	4	3525	4	0.00
02/08/2021	2032 On 05-May-22			Bond Future	10.07	89.1688	10.0730	89.1688	0.00
02/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6690	6	6690	6	0.00
02/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6609	6	6609	6	0.00
02/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6650	6	6650	6	0.00
02/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1411	2	1411	2	0.00
02/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1423	2	1423	2	0.00
02/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1399	2	1399	2	0.00
02/08/2021	2032 On 04-August-22			Bond Future	10.28	90.1987	10.2805	90.1987	0.00
02/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3389	3	3389	3	0.00
02/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3361	3	3361	3	0.00

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02/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3417	3	3417	3	0.00
02/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3808	4	3808	4	0.00
02/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3780	4	3780	4	0.00
02/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3752	4	3752	4	0.00
02/08/2021	2033 On 05-August-21			Bond Future	107.06	107.2763	107.0644	107.2763	2,137.00
02/08/2021	2033 On 04-November-21			Bond Future	106.98	107.1971	106.9823	107.1971	8,979.00
02/08/2021	2033 On 03-February-22			Bond Future	108.24	108.4527	108.2351	108.4527	0.00
02/08/2021	2033 On 05-May-22			Bond Future	108.27	108.4925	108.2719	108.4925	0.00
02/08/2021	2033 On 04-August-22			Bond Future	109.61	109.8304	109.6070	109.8304	0.00
02/08/2021	2037 On 05-August-21			Bond Future	10.33	85.7888	10.3323	85.7888	52,679.00
02/08/2021	2037 On 05-August-21	12.26	Call	Bond Future	11801	11	11801	11	0.00
02/08/2021	2037 On 05-August-21	12.27	Call	Bond Future	11856	11	11856	11	0.00
02/08/2021	2037 On 05-August-21	12.28	Call	Bond Future	11911	11	11911	11	0.00
02/08/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2037 On 04-November-21			Bond Future	10.52	86.7023	10.5156	86.7023	126,409.00
02/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13536	13	13536	13	0.00
02/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13486	13	13486	13	0.00
02/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10870	10	10870	10	0.00
02/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6617	6	6617	6	600.00
02/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13586	13	13586	13	0.00
02/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	55	0	55	0	0.00
02/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	132	0	132	0	600.00
02/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	482	1	482	1	0.00
02/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	56	0	56	0	0.00
02/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	54	0	54	0	0.00
02/08/2021	2037 On 03-February-22			Bond Future	10.70	83.4425	10.7043	83.4425	0.00
02/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6129	6	6129	6	0.00
02/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6084	6	6084	6	0.00
02/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6038	6	6038	6	0.00
02/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1380	2	1380	2	0.00
02/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1409	2	1409	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1394	2	1394	2	0.00
02/08/2021	2037 On 05-May-22			Bond Future	10.90	84.4302	10.8982	84.4302	0.00
02/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7284	7	7284	7	0.00
02/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7197	7	7197	7	0.00
02/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7241	7	7241	7	0.00
02/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1650	2	1650	2	0.00
02/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1678	2	1678	2	0.00
02/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1664	2	1664	2	0.00
02/08/2021	2037 On 04-August-22			Bond Future	11.11	81.1487	11.1052	81.1487	0.00
02/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3448	3	3448	3	0.00
02/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3389	3	3389	3	0.00
02/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3418	3	3418	3	0.00
02/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4723	5	4723	5	0.00
02/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4656	5	4656	5	0.00
02/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4690	5	4690	5	0.00
02/08/2021	2038 On 05-August-21			Bond Future	118.29	117.8204	118.2878	117.8204	6,475.00
02/08/2021	2038 On 04-November-21			Bond Future	119.58	119.1041	119.5757	119.1041	7,564.00
02/08/2021	2038 On 03-February-22			Bond Future	119.21	118.7345	119.2112	118.7345	0.00
02/08/2021	2038 On 05-May-22			Bond Future	120.65	120.1666	120.6489	120.1666	0.00
02/08/2021	2038 On 04-August-22			Bond Future	120.33	119.8467	120.3344	119.8467	0.00
02/08/2021	2040 On 05-August-21			Bond Future	10.48	87.8127	10.4820	87.8127	30,891.00
02/08/2021	2040 On 05-August-21	12.49	Call	Bond Future	12966	13	12966	13	0.00
02/08/2021	2040 On 05-August-21	11.55	Call	Bond Future	7307	7	7307	7	900.00
02/08/2021	2040 On 05-August-21	14.80	Call	Bond Future	24391	24	24391	24	0.00
02/08/2021	2040 On 05-August-21	12.48	Call	Bond Future	12909	12	12909	12	0.00
02/08/2021	2040 On 05-August-21	12.47	Call	Bond Future	12852	12	12852	12	0.00
02/08/2021	2040 On 05-August-21	11.05	Call	Bond Future	4012	4	4012	4	900.00
02/08/2021	2040 On 05-August-21	11.05	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
02/08/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	2040 On 04-November-21			Bond Future	10.66	88.7477	10.6613	88.7477	83,747.00
02/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14030	14	14030	14	0.00
02/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13978	14	13978	14	0.00
02/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13926	13	13926	13	0.00
02/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	74	0	74	0	0.00
02/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	72	0	72	0	0.00
02/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	71	0	71	0	0.00
02/08/2021	2040 On 03-February-22			Bond Future	10.85	85.2611	10.8458	85.2611	0.00
02/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6344	6	6344	6	0.00
02/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6296	6	6296	6	0.00
02/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6392	6	6392	6	0.00
02/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1493	2	1493	2	0.00
02/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1478	2	1478	2	0.00
02/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1463	2	1463	2	0.00
02/08/2021	2040 On 05-May-22			Bond Future	11.03	86.2704	11.0348	86.2704	0.00
02/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	860	1	860	1	1,200.00
02/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7409	7	7409	7	0.00
02/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7363	7	7363	7	0.00
02/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2360	2	2360	2	1,200.00
02/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12750	12	12750	12	0.00
02/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7455	7	7455	7	0.00
02/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1794	2	1794	2	0.00
02/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	757	1	757	1	1,200.00
02/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1809	2	1809	2	0.00
02/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5593	6	5593	6	0.00
02/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1824	2	1824	2	0.00
02/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9732	10	9732	10	0.00
02/08/2021	2040 On 04-August-22			Bond Future	11.24	82.7594	11.2363	82.7594	0.00
02/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3664	3	3664	3	0.00
02/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3695	3	3695	3	0.00
02/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3727	4	3727	4	0.00
02/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4963	5	4963	5	0.00
02/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4999	5	4999	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
02/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5035	5	5035	5	0.00
02/08/2021	2044 On 05-August-21			Bond Future	10.53	84.4899	10.5314	84.4899	26,994.00
02/08/2021	2044 On 05-August-21	12.60	Call	Bond Future	13365	13	13365	13	0.00
02/08/2021	2044 On 05-August-21	12.59	Call	Bond Future	13309	13	13309	13	0.00
02/08/2021	2044 On 05-August-21	12.61	Call	Bond Future	13420	13	13420	13	0.00
02/08/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
02/08/2021	2044 On 04-November-21			Bond Future	10.70	85.3895	10.7022	85.3895	52,707.00
02/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13816	13	13816	13	0.00
02/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13764	13	13764	13	0.00
02/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13868	13	13868	13	0.00
02/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	80	0	80	0	0.00
02/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	84	0	84	0	0.00
02/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	82	0	82	0	0.00
02/08/2021	2044 On 03-February-22			Bond Future	10.88	81.9895	10.8776	81.9895	0.00
02/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6409	6	6409	6	0.00
02/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6361	6	6361	6	0.00
02/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6312	6	6312	6	0.00
02/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1520	2	1520	2	0.00
02/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1505	2	1505	2	0.00
02/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1490	2	1490	2	0.00
02/08/2021	2044 On 05-May-22			Bond Future	11.06	82.9601	11.0569	82.9601	0.00
02/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7474	7	7474	7	0.00
02/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7428	7	7428	7	0.00
02/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7382	7	7382	7	0.00
02/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1847	2	1847	2	0.00
02/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1832	2	1832	2	0.00
02/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1817	2	1817	2	0.00
02/08/2021	2044 On 04-August-22			Bond Future	11.25	79.5360	11.2478	79.5360	0.00
02/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3797	4	3797	4	0.00
02/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3764	4	3764	4	0.00
02/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3732	3	3732	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
02/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4867	5	4867	5	0.00
02/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4831	5	4831	5	0.00
02/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4796	5	4796	5	0.00
02/08/2021	2046 On 05-August-21			Bond Future	107.15	107.3259	107.1499	107.3259	7,557.00
02/08/2021	2046 On 04-November-21			Bond Future	106.48	106.6578	106.4792	106.6578	18,100.00
02/08/2021	2046 On 03-February-22			Bond Future	107.73	107.9072	107.7262	107.9072	0.00
02/08/2021	2046 On 05-May-22			Bond Future	107.16	107.3406	107.1569	107.3406	0.00
02/08/2021	2046 On 04-August-22			Bond Future	108.48	108.6646	108.4786	108.6646	0.00
02/08/2021	2050 On 05-August-21			Bond Future	109.05	108.4408	109.0513	108.4408	5,724.00
02/08/2021	2050 On 04-November-21			Bond Future	110.24	109.6223	110.2386	109.6223	10,845.00
02/08/2021	2050 On 03-February-22			Bond Future	109.57	108.9455	109.5686	108.9455	0.00
02/08/2021	2050 On 05-May-22			Bond Future	110.89	110.2595	110.8900	110.2595	0.00
02/08/2021	2050 On 04-August-22			Bond Future	110.26	109.6178	110.2555	109.6178	0.00
02/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	AL37 On 05-August-21			Index Future	800.41	798.7070	800.4080	798.7070	0.00
02/08/2021	AL37 On 04-November-21			Index Future	809.01	807.3020	809.0070	807.3020	0.00
02/08/2021	AL37 On 03-February-22			Index Future	818.28	816.5600	818.2780	816.5600	0.00
02/08/2021	AL37 On 05-May-22			Index Future	827.94	826.2110	827.9440	826.2110	0.00
02/08/2021	AL37 On 04-August-22			Index Future	837.85	836.1020	837.8530	836.1020	0.00
02/08/2021	AL7T On 05-August-21			Index Future	918.86	915.0320	918.8610	915.0320	0.00
02/08/2021	AL7T On 04-November-21			Index Future	928.73	924.8780	928.7330	924.8780	0.00
02/08/2021	AL7T On 03-February-22			Index Future	939.38	935.4850	939.3760	935.4850	0.00
02/08/2021	AL7T On 05-May-22			Index Future	950.47	946.5420	950.4730	946.5420	0.00
02/08/2021	AL7T On 04-August-22			Index Future	961.85	957.8730	961.8480	957.8730	0.00
02/08/2021	ALBI On 05-August-21			Index Future	807.28	803.7900	807.2770	803.7900	29.00
02/08/2021	ALBI On 04-November-21			Index Future	815.95	812.4390	815.9500	812.4390	115.00
02/08/2021	ALBI On 03-February-22			Index Future	825.30	821.7560	825.3000	821.7560	0.00
02/08/2021	ALBI On 05-May-22			Index Future	835.05	831.4690	835.0500	831.4690	0.00
02/08/2021	ALBI On 04-August-22			Index Future	845.04	841.4220	845.0440	841.4220	0.00
02/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2021	ES33 On 05-August-21			Bond Future	11.03	79.4058	11.0305	79.4058	0.00
02/08/2021	ES33 On 04-November-21			Bond Future	11.26	76.4960	11.2605	76.4960	350.00
02/08/2021	ES33 On 03-February-22			Bond Future	11.50	77.3924	11.4988	77.3924	0.00
02/08/2021	ES33 On 05-May-22			Bond Future	11.74	74.5489	11.7391	74.5489	0.00
02/08/2021	ES33 On 04-August-22			Bond Future	11.99	75.4209	11.9917	75.4209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	ES42 On 05-August-21			Bond Future	11.55	78.2054	11.5545	78.2054	0.00
02/08/2021	ES42 On 04-November-21			Bond Future	11.77	74.7998	11.7717	74.7998	4,779.00
02/08/2021	ES42 On 03-February-22			Bond Future	11.99	75.6770	11.9896	75.6770	0.00
02/08/2021	ES42 On 05-May-22			Bond Future	12.22	72.3318	12.2171	72.3318	0.00
02/08/2021	ES42 On 04-August-22			Bond Future	12.45	73.1764	12.4495	73.1764	0.00
02/08/2021	GOVI On 05-August-21			GOVI	797.37	793.9390	797.3700	793.9390	18.00
02/08/2021	GOVI On 05-August-21	719.15	Call	GOVI	782200	75	782200	75	0.00
02/08/2021	GOVI On 05-August-21	719.14	Call	GOVI	782300	75	782300	75	0.00
02/08/2021	GOVI On 05-August-21	719.13	Call	GOVI	782400	75	782400	75	0.00
02/08/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 04-November-21			GOVI	805.94	802.4820	805.9370	802.4820	979.00
02/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	775170	74	775170	74	0.00
02/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	775370	74	775370	74	0.00
02/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	775270	74	775270	74	0.00
02/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 03-February-22			GOVI	815.17	811.6860	815.1720	811.6860	0.00
02/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	224220	19	224220	19	0.00
02/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	224320	19	224320	19	0.00
02/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	224120	19	224120	19	0.00
02/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 05-May-22			GOVI	824.80	821.2790	824.8020	821.2790	0.00
02/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	365620	33	365620	33	0.00
02/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	365720	33	365720	33	0.00
02/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	365520	33	365520	33	0.00
02/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	GOVI On 04-August-22			GOVI	834.67	831.1110	834.6730	831.1110	0.00
02/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	154030	12	154030	12	0.00
02/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	154130	12	154130	12	0.00
02/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	153930	12	153930	12	0.00
02/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
02/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
02/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2021	IGOV On 05-August-21			Index Future	290.68	290.2820	290.6810	290.2820	3.00
02/08/2021	IGOV On 04-November-21			Index Future	293.88	293.4770	293.8770	293.4770	475.00
02/08/2021	IGOV On 03-February-22			Index Future	297.32	296.9150	297.3160	296.9150	0.00
02/08/2021	IGOV On 05-May-22			Index Future	300.90	300.4950	300.8990	300.4950	0.00
02/08/2021	IGOV On 04-August-22			Index Future	304.57	304.1610	304.5700	304.1610	0.00
02/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
02/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
02/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.2850	3.7050	96.2850	30,000.00
02/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.78	96.1900	3.7800	96.1900	0.00
02/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.80	96.1700	3.8000	96.1700	0.00
02/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.93	96.0250	3.9250	96.0250	0.00
02/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	95.9900	3.9600	95.9900	0.00
02/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8100	4.1400	95.8100	0.00
02/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.48	95.4600	4.4800	95.4600	471.00
02/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.67	95.2600	4.6700	95.2600	0.00
02/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.96	94.9700	4.9600	94.9700	0.00
02/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.14	94.7850	5.1350	94.7850	0.00
02/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.37	94.5400	5.3650	94.5400	0.00
02/08/2021	R023 On 05-August-21			Bond Future	4.94	107.5881	4.9441	107.5881	3,363.00
02/08/2021	R023 On 05-August-21	5.31	Call	Bond Future	554	1	554	1	0.00
02/08/2021	R023 On 05-August-21	5.29	Call	Bond Future	524	1	524	1	0.00
02/08/2021	R023 On 05-August-21	5.30	Call	Bond Future	539	1	539	1	0.00
02/08/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R023 On 04-November-21			Bond Future	5.07	104.8267	5.0687	104.8267	13,768.00
02/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	122	0	122	0	0.00
02/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	117	0	117	0	0.00
02/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	112	0	112	0	0.00
02/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	328	0	328	0	0.00
02/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	320	0	320	0	0.00
02/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	313	0	313	0	0.00
02/08/2021	R023 On 03-February-22			Bond Future	5.19	106.0293	5.1895	106.0293	0.00
02/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	186	0	186	0	0.00
02/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	181	0	181	0	0.00
02/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	191	0	191	0	0.00
02/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	305	0	305	0	0.00

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02/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	315	0	315	0	0.00
02/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	310	0	310	0	0.00
02/08/2021	R023 On 05-May-22			Bond Future	5.32	103.3730	5.3151	103.3730	0.00
02/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	855	1	855	1	0.00
02/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	849	1	849	1	0.00
02/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	862	1	862	1	0.00
02/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	77	0	77	0	0.00
02/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	79	0	79	0	0.00
02/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	78	0	78	0	0.00
02/08/2021	R023 On 04-August-22			Bond Future	5.52	104.5932	5.5218	104.5932	0.00
02/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	428	0	428	0	0.00
02/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	424	0	424	0	0.00
02/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	432	0	432	0	0.00
02/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	140	0	140	0	0.00
02/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	143	0	143	0	0.00
02/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	142	0	142	0	0.00
02/08/2021	R035 On 05-August-21			Bond Future	10.07	94.7652	10.0730	94.7652	48,190.00
02/08/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/08/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/08/2021	R035 On 05-August-21	10.77	Call	Bond Future	4597	4	4597	4	0.00
02/08/2021	R035 On 05-August-21	10.02	Call	Bond Future	229	0	229	0	100.00
02/08/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/08/2021	R035 On 05-August-21	11.37	Call	Bond Future	8289	8	8289	8	0.00
02/08/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
02/08/2021	R035 On 05-August-21	5.31	Put	Bond Future	42900	43	42900	43	0.00
02/08/2021	R035 On 05-August-21	10.77	Put	Bond Future	0	0	0	0	100.00
02/08/2021	R035 On 05-August-21	10.02	Put	Bond Future	593	1	593	1	0.00
02/08/2021	R035 On 05-August-21	5.29	Put	Bond Future	43133	44	43133	44	0.00
02/08/2021	R035 On 05-August-21	5.30	Put	Bond Future	43017	43	43017	43	0.00
02/08/2021	R035 On 04-November-21			Bond Future	10.26	91.3001	10.2640	91.3001	81,503.00
02/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6447	6	6447	6	0.00
02/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19787	19	19787	19	0.00
02/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13381	13	13381	13	0.00

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02/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9368	9	9368	9	0.00
02/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2108	2	2108	2	782.00
02/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13433	13	13433	13	0.00
02/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3537	3	3537	3	0.00
02/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1715	2	1715	2	350.00
02/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1746	2	1746	2	400.00
02/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3623	3	3623	3	400.00
02/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13484	13	13484	13	0.00
02/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5826	6	5826	6	0.00
02/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	623	1	623	1	782.00
02/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2335	3	2335	3	0.00
02/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	58	0	58	0	0.00
02/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	211	0	211	0	782.00
02/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1298	1	1298	1	0.00
02/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2712	3	2712	3	0.00
02/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1340	2	1340	2	350.00
02/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2749	3	2749	3	0.00
02/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	515	1	515	1	350.00
02/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	59	0	59	0	0.00
02/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	61	0	61	0	0.00
02/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	2	0	2	0	400.00
02/08/2021	R035 On 03-February-22			Bond Future	10.46	92.3476	10.4607	92.3476	0.00
02/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5366	5	5366	5	0.00
02/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9259	9	9259	9	0.00
02/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	1044	1	1044	1	683.00
02/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6218	6	6218	6	0.00
02/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1972	2	1972	2	280.00
02/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2709	3	2709	3	1,600.00
02/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6401	6	6401	6	0.00
02/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2432	2	2432	2	200.00
02/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8531	8	8531	8	0.00
02/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5278	5	5278	5	0.00
02/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6911	7	6911	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
02/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3739	4	3739	4	0.00
02/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6172	6	6172	6	0.00
02/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6127	6	6127	6	0.00
02/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1406	2	1406	2	0.00
02/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1391	2	1391	2	0.00
02/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1183	1	1183	1	683.00
02/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	840	1	840	1	280.00
02/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1322	1	1322	1	200.00
02/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3743	4	3743	4	0.00
02/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1670	2	1670	2	1,600.00
02/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3429	4	3429	4	0.00
02/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2527	3	2527	3	683.00
02/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6164	7	6164	7	0.00
02/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1377	2	1377	2	0.00
02/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	724	1	724	1	1,800.00
02/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1704	2	1704	2	280.00
02/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4349	5	4349	5	0.00
02/08/2021	R035 On 05-May-22			Bond Future	10.65	88.9622	10.6548	88.9622	0.00
02/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7536	7	7536	7	0.00
02/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7492	7	7492	7	0.00
02/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7448	7	7448	7	0.00
02/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1610	2	1610	2	0.00
02/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1597	2	1597	2	0.00
02/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1584	2	1584	2	0.00
02/08/2021	R035 On 04-August-22			Bond Future	10.86	89.9871	10.8603	89.9871	0.00
02/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3676	3	3676	3	0.00
02/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3615	3	3615	3	0.00
02/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3645	3	3645	3	0.00
02/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4446	5	4446	5	0.00
02/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4478	5	4478	5	0.00
02/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4415	5	4415	5	0.00
02/08/2021	R186 On 05-August-21			Bond Future	7.28	115.3165	7.2772	115.3165	41,937.00
02/08/2021	R186 On 05-August-21	8.63	Call	Bond Future	6208	6	6208	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R186 On 05-August-21	8.62	Call	Bond Future	6163	6	6163	6	0.00
02/08/2021	R186 On 05-August-21	8.61	Call	Bond Future	6119	6	6119	6	0.00
02/08/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R186 On 04-November-21			Bond Future	7.46	116.5445	7.4578	116.5445	74,811.00
02/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5832	6	5832	6	0.00
02/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3292	3	3292	3	0.00
02/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3220	3	3220	3	0.00
02/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2165	2	2165	2	0.00
02/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3256	3	3256	3	0.00
02/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	402	0	402	0	0.00
02/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	410	0	410	0	0.00
02/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	394	0	394	0	0.00
02/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	96	0	96	0	15,177.00
02/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	765	1	765	1	15,177.00
02/08/2021	R186 On 03-February-22			Bond Future	7.64	112.5995	7.6420	112.5995	0.00
02/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1090	1	1090	1	0.00
02/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1074	1	1074	1	0.00
02/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1107	1	1107	1	0.00
02/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2584	3	2584	3	0.00
02/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2638	3	2638	3	0.00
02/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2611	3	2611	3	0.00
02/08/2021	R186 On 05-May-22			Bond Future	7.84	113.9317	7.8388	113.9317	0.00
02/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3194	3	3194	3	0.00
02/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3167	3	3167	3	0.00
02/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3220	3	3220	3	0.00
02/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1293	1	1293	1	0.00
02/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1319	1	1319	1	0.00
02/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1306	1	1306	1	0.00
02/08/2021	R186 On 04-August-22			Bond Future	8.06	109.9789	8.0553	109.9789	0.00
02/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2411	2	2411	2	0.00
02/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2432	2	2432	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2453	2	2453	2	0.00
02/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2092	2	2092	2	0.00
02/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2109	2	2109	2	0.00
02/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2126	2	2126	2	0.00
02/08/2021	R197 On 05-August-21			Bond Future	322.24	322.0450	322.2419	322.0450	1,022.00
02/08/2021	R197 On 04-November-21			Bond Future	325.75	325.5535	325.7507	325.5535	1,274.00
02/08/2021	R197 On 03-February-22			Bond Future	321.42	321.2176	321.4157	321.2176	0.00
02/08/2021	R197 On 05-May-22			Bond Future	325.29	325.0923	325.2922	325.0923	0.00
02/08/2021	R197 On 04-August-22			Bond Future	320.99	320.7894	320.9897	320.7894	0.00
02/08/2021	R202 On 05-August-21			Bond Future	234.73	234.7241	234.7292	234.7241	3,560.00
02/08/2021	R202 On 04-November-21			Bond Future	237.29	237.2812	237.2851	237.2812	9,704.00
02/08/2021	R202 On 03-February-22			Bond Future	235.74	235.7322	235.7351	235.7322	0.00
02/08/2021	R202 On 05-May-22			Bond Future	238.58	238.5752	238.5779	238.5752	0.00
02/08/2021	R202 On 04-August-22			Bond Future	237.10	237.1022	237.1038	237.1022	0.00
02/08/2021	R209 On 05-August-21			Bond Future	10.08	72.9195	10.0766	72.9195	11,398.00
02/08/2021	R209 On 05-August-21	11.80	Call	Bond Future	9286	9	9286	9	0.00
02/08/2021	R209 On 05-August-21	11.79	Call	Bond Future	9237	9	9237	9	0.00
02/08/2021	R209 On 05-August-21	11.81	Call	Bond Future	9334	9	9334	9	0.00
02/08/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R209 On 04-November-21			Bond Future	10.25	70.5562	10.2468	70.5562	32,938.00
02/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	387	0	387	0	6,000.00
02/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10155	10	10155	10	0.00
02/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1280	1	1280	1	0.00
02/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9341	9	9341	9	0.00
02/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2784	3	2784	3	0.00
02/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10200	10	10200	10	0.00
02/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10110	10	10110	10	0.00
02/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	92	0	92	0	0.00
02/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	125	0	125	0	9,000.00
02/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2735	3	2735	3	3,100.00
02/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	93	0	93	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	95	0	95	0	0.00
02/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1335	2	1335	2	9,400.00
02/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4921	5	4921	5	0.00
02/08/2021	R209 On 03-February-22			Bond Future	10.42	71.3660	10.4181	71.3660	0.00
02/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4753	5	4753	5	0.00
02/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4715	4	4715	4	0.00
02/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4676	4	4676	4	0.00
02/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1379	2	1379	2	0.00
02/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1365	1	1365	1	0.00
02/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1350	1	1350	1	0.00
02/08/2021	R209 On 05-May-22			Bond Future	10.59	69.0691	10.5922	69.0691	0.00
02/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6003	6	6003	6	0.00
02/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5965	6	5965	6	0.00
02/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5927	6	5927	6	0.00
02/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1504	2	1504	2	0.00
02/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1491	2	1491	2	0.00
02/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1479	2	1479	2	0.00
02/08/2021	R209 On 04-August-22			Bond Future	10.77	69.8651	10.7727	69.8651	0.00
02/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2937	3	2937	3	0.00
02/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2989	3	2989	3	0.00
02/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2963	3	2963	3	0.00
02/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4015	4	4015	4	0.00
02/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4044	4	4044	4	0.00
02/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3986	4	3986	4	0.00
02/08/2021	R210 On 05-August-21			Bond Future	209.41	209.4087	209.4076	209.4087	1,245.00
02/08/2021	R210 On 04-November-21			Bond Future	208.90	208.9046	208.9024	208.9046	1,486.00
02/08/2021	R210 On 03-February-22			Bond Future	211.35	211.3518	211.3489	211.3518	0.00
02/08/2021	R210 On 05-May-22			Bond Future	211.07	211.0688	211.0651	211.0688	0.00
02/08/2021	R210 On 04-August-22			Bond Future	213.67	213.6720	213.6679	213.6720	0.00
02/08/2021	R212 On 05-August-21			Bond Future	173.19	173.1832	173.1892	173.1832	505.00
02/08/2021	R212 On 04-November-21			Bond Future	175.08	175.0699	175.0751	175.0699	1,025.00
02/08/2021	R213 On 05-August-21			Bond Future	9.13	89.3837	9.1323	89.3837	1,729.00
02/08/2021	R213 On 05-August-21	10.86	Call	Bond Future	9203	9	9203	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R213 On 05-August-21	10.78	Call	Bond Future	8806	8	8806	8	0.00
02/08/2021	R213 On 05-August-21	10.14	Call	Bond Future	5531	5	5531	5	0.00
02/08/2021	R213 On 05-August-21	9.34	Call	Bond Future	1213	1	1213	1	0.00
02/08/2021	R213 On 05-August-21	10.85	Call	Bond Future	9154	9	9154	9	0.00
02/08/2021	R213 On 05-August-21	10.84	Call	Bond Future	9104	9	9104	9	0.00
02/08/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R213 On 05-August-21	9.34	Put	Bond Future	34	0	34	0	0.00
02/08/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R213 On 04-November-21			Bond Future	9.31	86.8066	9.3144	86.8066	9,233.00
02/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9317	9	9317	9	0.00
02/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9271	9	9271	9	0.00
02/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9364	9	9364	9	0.00
02/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	92	0	92	0	0.00
02/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	90	0	90	0	0.00
02/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	89	0	89	0	0.00
02/08/2021	R213 On 03-February-22			Bond Future	9.50	87.8024	9.5017	87.8024	0.00
02/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4680	4	4680	4	0.00
02/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1578	1	1578	1	220.00
02/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6389	6	6389	6	0.00
02/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1740	2	1740	2	430.00
02/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4984	5	4984	5	0.00
02/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3246	3	3246	3	0.00
02/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4604	4	4604	4	0.00
02/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2696	3	2696	3	0.00
02/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3949	4	3949	4	0.00
02/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3914	4	3914	4	0.00
02/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6679	6	6679	6	0.00
02/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	905	1	905	1	102.00
02/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	4054	4	4054	4	0.00
02/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	682	1	682	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3984	4	3984	4	0.00
02/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1455	2	1455	2	0.00
02/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1421	2	1421	2	430.00
02/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3276	3	3276	3	0.00
02/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4799	5	4799	5	0.00
02/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2276	2	2276	2	200.00
02/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5552	6	5552	6	0.00
02/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	670	1	670	1	220.00
02/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	725	1	725	1	430.00
02/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1489	2	1489	2	0.00
02/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1472	2	1472	2	0.00
02/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1200	1	1200	1	200.00
02/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1869	2	1869	2	102.00
02/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1070	1	1070	1	102.00
02/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1173	1	1173	1	220.00
02/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3502	4	3502	4	0.00
02/08/2021	R213 On 05-May-22			Bond Future	9.69	85.3090	9.6878	85.3090	0.00
02/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	6120	6	6120	6	0.00
02/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	6083	6	6083	6	0.00
02/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	6046	6	6046	6	0.00
02/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1274	1	1274	1	0.00
02/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1284	1	1284	1	0.00
02/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1296	1	1296	1	0.00
02/08/2021	R213 On 04-August-22			Bond Future	9.89	86.2961	9.8861	86.2961	0.00
02/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3275	3	3275	3	0.00
02/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3248	3	3248	3	0.00
02/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3222	3	3222	3	0.00
02/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3204	3	3204	3	0.00
02/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3253	3	3253	3	0.00
02/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3228	3	3228	3	0.00
02/08/2021	R214 On 05-August-21			Bond Future	10.48	69.6499	10.4815	69.6499	10,499.00
02/08/2021	R214 On 05-August-21	12.02	Call	Bond Future	8406	8	8406	8	0.00
02/08/2021	R214 On 05-August-21	12.03	Call	Bond Future	8455	8	8455	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R214 On 05-August-21	12.01	Call	Bond Future	8357	8	8357	8	0.00
02/08/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R214 On 04-November-21			Bond Future	10.65	67.1147	10.6503	67.1147	17,602.00
02/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9697	9	9697	9	0.00
02/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9653	9	9653	9	0.00
02/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9609	9	9609	9	0.00
02/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	122	0	122	0	0.00
02/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	119	0	119	0	0.00
02/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	120	0	120	0	0.00
02/08/2021	R214 On 03-February-22			Bond Future	10.82	67.8847	10.8232	67.8847	0.00
02/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4627	4	4627	4	0.00
02/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4589	4	4589	4	0.00
02/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4665	4	4665	4	0.00
02/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1441	2	1441	2	0.00
02/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1425	2	1425	2	0.00
02/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1410	2	1410	2	0.00
02/08/2021	R214 On 05-May-22			Bond Future	10.99	65.4081	10.9925	65.4081	0.00
02/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5721	5	5721	5	0.00
02/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5684	5	5684	5	0.00
02/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5758	5	5758	5	0.00
02/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1728	2	1728	2	0.00
02/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1714	2	1714	2	0.00
02/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1701	2	1701	2	0.00
02/08/2021	R214 On 04-August-22			Bond Future	11.17	66.1607	11.1701	66.1607	0.00
02/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3054	3	3054	3	0.00
02/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3028	3	3028	3	0.00
02/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3080	3	3080	3	0.00
02/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4112	4	4112	4	0.00
02/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4143	4	4143	4	0.00
02/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4082	4	4082	4	0.00
02/08/2021	R248 On 05-August-21			Bond Future	10.46	88.0657	10.4614	88.0657	62,616.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R248 On 05-August-21	12.51	Call	Bond Future	13592	13	13592	13	0.00
02/08/2021	R248 On 05-August-21	10.00	Call	Bond Future	0	0	0	0	0.00
02/08/2021	R248 On 05-August-21	10.50	Call	Bond Future	609	1	609	1	0.00
02/08/2021	R248 On 05-August-21	12.50	Call	Bond Future	13535	13	13535	13	0.00
02/08/2021	R248 On 05-August-21	12.52	Call	Bond Future	13648	13	13648	13	0.00
02/08/2021	R248 On 05-August-21	10.90	Call	Bond Future	3281	3	3281	3	1,300.00
02/08/2021	R248 On 05-August-21	11.20	Call	Bond Future	5397	5	5397	5	0.00
02/08/2021	R248 On 05-August-21	10.30	Call	Bond Future	62	0	62	0	1,300.00
02/08/2021	R248 On 05-August-21	10.60	Call	Bond Future	1171	1	1171	1	0.00
02/08/2021	R248 On 05-August-21	10.90	Put	Bond Future	2	0	2	0	0.00
02/08/2021	R248 On 05-August-21	10.50	Put	Bond Future	311	1	311	1	0.00
02/08/2021	R248 On 05-August-21	10.60	Put	Bond Future	110	0	110	0	0.00
02/08/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R248 On 05-August-21	11.20	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R248 On 05-August-21	10.00	Put	Bond Future	3705	4	3705	4	0.00
02/08/2021	R248 On 05-August-21	10.30	Put	Bond Future	1327	2	1327	2	0.00
02/08/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
02/08/2021	R248 On 04-November-21			Bond Future	10.63	84.5923	10.6282	84.5923	167,222.00
02/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1065	1	1065	1	1,050.00
02/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1332	1	1332	1	0.00
02/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	190	0	190	0	0.00
02/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14221	14	14221	14	0.00
02/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14169	14	14169	14	0.00
02/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3158	3	3158	3	1,050.00
02/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14273	14	14273	14	0.00
02/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	79	0	79	0	0.00
02/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4401	5	4401	5	0.00
02/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1882	2	1882	2	0.00
02/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	82	0	82	0	0.00
02/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	81	0	81	0	0.00
02/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8603	9	8603	9	0.00
02/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3868	4	3868	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2021	R248 On 03-February-22			Bond Future	10.80	85.5628	10.7992	85.5628	0.00
02/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6338	6	6338	6	0.00
02/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6289	6	6289	6	0.00
02/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6240	6	6240	6	0.00
02/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1539	2	1539	2	0.00
02/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1573	2	1573	2	0.00
02/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1556	2	1556	2	0.00
02/08/2021	R248 On 05-May-22			Bond Future	10.97	82.1603	10.9667	82.1603	0.00
02/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7587	7	7587	7	0.00
02/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7540	7	7540	7	0.00
02/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7493	7	7493	7	0.00
02/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1975	2	1975	2	0.00
02/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1943	2	1943	2	0.00
02/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1959	2	1959	2	0.00
02/08/2021	R248 On 04-August-22			Bond Future	11.14	83.1057	11.1426	83.1057	0.00
02/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3917	4	3917	4	0.00
02/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3849	4	3849	4	0.00
02/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3883	4	3883	4	0.00
02/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4954	5	4954	5	0.00
02/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4991	5	4991	5	0.00
02/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4916	5	4916	5	0.00