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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
03/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	2025 On 05-August-21			Bond Future	153.68	153.3799	153.6849	153.3799	3,723.00
03/08/2021	2025 On 04-November-21			Bond Future	155.37	155.0500	155.3663	155.0500	4,840.00
03/08/2021	2025 On 03-February-22			Bond Future	155.63	155.2969	155.6283	155.2969	0.00
03/08/2021	2025 On 05-May-22			Bond Future	157.51	157.1695	157.5050	157.1695	0.00
03/08/2021	2025 On 04-August-22			Bond Future	157.86	157.5055	157.8605	157.5055	0.00
03/08/2021	2029 On 05-August-21			Bond Future	113.97	113.4958	113.9723	113.4958	2,127.00
03/08/2021	2029 On 04-November-21			Bond Future	114.05	113.5622	114.0498	113.5622	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
03/08/2021	2029 On 03-February-22			Bond Future	115.39	114.8922	115.3938	114.8922	0.00
03/08/2021	2029 On 05-May-22			Bond Future	115.60	115.0884	115.5961	115.0884	0.00
03/08/2021	2029 On 04-August-22			Bond Future	117.03	116.5076	117.0331	116.5076	0.00
03/08/2021	2030 On 05-August-21			Bond Future	8.81	95.7141	8.8102	95.7141	27,395.00
03/08/2021	2030 On 05-August-21	10.43	Call	Bond Future	8686	9	8686	9	0.00
03/08/2021	2030 On 05-August-21	8.50	Call	Bond Future	1	0	1	0	5,000.00
03/08/2021	2030 On 05-August-21	9.50	Call	Bond Future	3831	4	3831	4	0.00
03/08/2021	2030 On 05-August-21	9.75	Call	Bond Future	5170	5	5170	5	0.00
03/08/2021	2030 On 05-August-21	10.30	Call	Bond Future	8028	8	8028	8	0.00
03/08/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
03/08/2021	2030 On 05-August-21	8.95	Call	Bond Future	834	1	834	1	600.00
03/08/2021	2030 On 05-August-21	10.42	Call	Bond Future	8636	9	8636	9	0.00
03/08/2021	2030 On 05-August-21	10.41	Call	Bond Future	8585	9	8585	9	0.00
03/08/2021	2030 On 05-August-21	10.15	Call	Bond Future	7260	8	7260	8	0.00
03/08/2021	2030 On 05-August-21	8.83	Call	Bond Future	327	1	327	1	479.00
03/08/2021	2030 On 05-August-21	9.15	Call	Bond Future	1913	2	1913	2	0.00
03/08/2021	2030 On 05-August-21	8.78	Call	Bond Future	187	0	187	0	200.00
03/08/2021	2030 On 05-August-21	9.45	Call	Bond Future	3560	4	3560	4	600.00
03/08/2021	2030 On 05-August-21	12.10	Call	Bond Future	16594	17	16594	17	0.00
03/08/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
03/08/2021	2030 On 05-August-21	7.70	Put	Bond Future	6608	6	6608	6	0.00
03/08/2021	2030 On 05-August-21	9.15	Put	Bond Future	1	0	1	0	7,500.00
03/08/2021	2030 On 05-August-21	8.50	Put	Bond Future	1790	2	1790	2	0.00
03/08/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
03/08/2021	2030 On 05-August-21	8.78	Put	Bond Future	359	0	359	0	0.00
03/08/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2030 On 05-August-21	9.45	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2030 On 05-August-21	8.95	Put	Bond Future	42	0	42	0	0.00
03/08/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	479.00
03/08/2021	2030 On 05-August-21	8.83	Put	Bond Future	214	0	214	0	0.00
03/08/2021	2030 On 05-August-21	9.50	Put	Bond Future	0	0	0	0	0.00
03/08/2021	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
03/08/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2030 On 04-November-21			Bond Future	8.99	96.7328	8.9926	96.7328	97,523.00
03/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1231	1	1231	1	3,250.00
03/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2833	3	2833	3	0.00
03/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1276	1	1276	1	300.00
03/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12368	13	12368	13	0.00
03/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8532	9	8532	9	0.00
03/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5275	5	5275	5	29.00
03/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8439	9	8439	9	0.00
03/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3014	3	3014	3	0.00
03/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11546	12	11546	12	0.00
03/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2487	3	2487	3	29.00
03/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8486	9	8486	9	0.00
03/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	428	0	428	0	300.00
03/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2514	2	2514	2	0.00
03/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	20	0	20	0	300.00
03/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	126	0	126	0	0.00
03/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	128	0	128	0	0.00
03/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4525	4	4525	4	0.00
03/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1068	1	1068	1	9,100.00
03/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1156	1	1156	1	0.00
03/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1351	1	1351	1	0.00
03/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	124	0	124	0	0.00
03/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	32	0	32	0	29.00
03/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	433	0	433	0	0.00
03/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2582	2	2582	2	0.00
03/08/2021	2030 On 03-February-22			Bond Future	9.18	93.8379	9.1802	93.8379	0.00
03/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3766	4	3766	4	1,000.00
03/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8774	9	8774	9	0.00
03/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4408	5	4408	5	0.00
03/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3204	3	3204	3	0.00
03/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3236	3	3236	3	0.00
03/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1645	2	1645	2	1,000.00

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03/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2957	3	2957	3	0.00
03/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	813	1	813	1	101.00
03/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3268	3	3268	3	0.00
03/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1843	2	1843	2	0.00
03/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2057	2	2057	2	101.00
03/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5151	5	5151	5	0.00
03/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3428	3	3428	3	0.00
03/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1863	2	1863	2	0.00
03/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1884	2	1884	2	0.00
03/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1277	1	1277	1	101.00
03/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	387	0	387	0	1,000.00
03/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1561	1	1561	1	0.00
03/08/2021	2030 On 05-May-22			Bond Future	9.38	94.9482	9.3785	94.9482	0.00
03/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1721	2	1721	2	1,800.00
03/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8741	9	8741	9	0.00
03/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5494	6	5494	6	0.00
03/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2799	3	2799	3	0.00
03/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5458	6	5458	6	0.00
03/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	998	1	998	1	1,073.00
03/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	638	1	638	1	1,800.00
03/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4610	5	4610	5	0.00
03/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5531	6	5531	6	0.00
03/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1370	1	1370	1	0.00
03/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7308	7	7308	7	0.00
03/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4282	4	4282	4	0.00
03/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1394	1	1394	1	0.00
03/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2946	3	2946	3	1,073.00
03/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5833	6	5833	6	0.00
03/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1724	2	1724	2	1,073.00
03/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1382	1	1382	1	0.00
03/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	663	1	663	1	1,800.00
03/08/2021	2030 On 04-August-22			Bond Future	9.59	92.0455	9.5918	92.0455	0.00
03/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3027	3	3027	3	0.00

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03/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3001	3	3001	3	0.00
03/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3052	3	3052	3	0.00
03/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3210	3	3210	3	0.00
03/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3259	3	3259	3	0.00
03/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3235	3	3235	3	0.00
03/08/2021	2032 On 05-August-21			Bond Future	9.55	94.7679	9.5458	94.7679	6,466.00
03/08/2021	2032 On 05-August-21	11.36	Call	Bond Future	10388	11	10388	11	0.00
03/08/2021	2032 On 05-August-21	11.35	Call	Bond Future	10335	11	10335	11	0.00
03/08/2021	2032 On 05-August-21	11.37	Call	Bond Future	10441	11	10441	11	0.00
03/08/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2032 On 04-November-21			Bond Future	9.74	91.6320	9.7372	91.6320	123,210.00
03/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	966	1	966	1	700.00
03/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16223	17	16223	17	0.00
03/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10992	11	10992	11	0.00
03/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2335	3	2335	3	700.00
03/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10943	11	10943	11	0.00
03/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10893	11	10893	11	0.00
03/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	84	0	84	0	0.00
03/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	87	0	87	0	0.00
03/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	5	0	5	0	700.00
03/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	86	0	86	0	0.00
03/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1778	2	1778	2	0.00
03/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3465	3	3465	3	0.00
03/08/2021	2032 On 03-February-22			Bond Future	9.93	92.6834	9.9308	92.6834	0.00
03/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	863	1	863	1	97.00
03/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4544	5	4544	5	0.00
03/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	558	1	558	1	198.00
03/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4505	5	4505	5	0.00
03/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4161	4	4161	4	0.00
03/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3408	4	3408	4	0.00
03/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1865	2	1865	2	210.00

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03/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6631	7	6631	7	0.00
03/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4860	5	4860	5	0.00
03/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7426	8	7426	8	0.00
03/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2377	3	2377	3	0.00
03/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1766	2	1766	2	400.00
03/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5393	6	5393	6	0.00
03/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4427	5	4427	5	0.00
03/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4466	5	4466	5	0.00
03/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1609	2	1609	2	0.00
03/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1626	2	1626	2	0.00
03/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1261	1	1261	1	97.00
03/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1575	1	1575	1	198.00
03/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3087	3	3087	3	198.00
03/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6804	7	6804	7	0.00
03/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	766	1	766	1	210.00
03/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1446	1	1446	1	210.00
03/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1753	2	1753	2	400.00
03/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3849	4	3849	4	0.00
03/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	927	1	927	1	400.00
03/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2196	2	2196	2	97.00
03/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5651	5	5651	5	0.00
03/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1592	1	1592	1	0.00
03/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3708	4	3708	4	0.00
03/08/2021	2032 On 05-May-22			Bond Future	10.13	89.6333	10.1308	89.6333	0.00
03/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6441	7	6441	7	0.00
03/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6361	7	6361	7	0.00
03/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6401	7	6401	7	0.00
03/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1491	1	1491	1	0.00
03/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1503	1	1503	1	0.00
03/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1478	1	1478	1	0.00
03/08/2021	2032 On 04-August-22			Bond Future	10.34	90.6689	10.3391	90.6689	0.00
03/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3224	3	3224	3	0.00
03/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3197	3	3197	3	0.00

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03/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3251	3	3251	3	0.00
03/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3967	4	3967	4	0.00
03/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3938	4	3938	4	0.00
03/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3910	4	3910	4	0.00
03/08/2021	2033 On 05-August-21			Bond Future	107.50	107.0644	107.4959	107.0644	2,137.00
03/08/2021	2033 On 04-November-21			Bond Future	107.42	106.9823	107.4239	106.9823	8,979.00
03/08/2021	2033 On 03-February-22			Bond Future	108.69	108.2351	108.6898	108.2351	0.00
03/08/2021	2033 On 05-May-22			Bond Future	108.73	108.2719	108.7322	108.2719	0.00
03/08/2021	2033 On 04-August-22			Bond Future	110.08	109.6070	110.0838	109.6070	0.00
03/08/2021	2037 On 05-August-21			Bond Future	10.37	86.2466	10.3652	86.2466	51,832.00
03/08/2021	2037 On 05-August-21	12.26	Call	Bond Future	11577	12	11577	12	0.00
03/08/2021	2037 On 05-August-21	12.27	Call	Bond Future	11631	12	11631	12	0.00
03/08/2021	2037 On 05-August-21	12.28	Call	Bond Future	11686	12	11686	12	0.00
03/08/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2037 On 04-November-21			Bond Future	10.55	87.1644	10.5491	87.1644	126,491.00
03/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13316	14	13316	14	0.00
03/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13266	13	13266	13	0.00
03/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10654	11	10654	11	0.00
03/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6419	7	6419	7	600.00
03/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13366	14	13366	14	0.00
03/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	58	0	58	0	0.00
03/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	138	0	138	0	600.00
03/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	508	0	508	0	0.00
03/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	59	0	59	0	0.00
03/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	56	0	56	0	0.00
03/08/2021	2037 On 03-February-22			Bond Future	10.74	83.9097	10.7382	83.9097	0.00
03/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5961	6	5961	6	0.00
03/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5916	6	5916	6	0.00
03/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5871	6	5871	6	0.00
03/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1431	1	1431	1	0.00
03/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1460	1	1460	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
03/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1446	1	1446	1	0.00
03/08/2021	2037 On 05-May-22			Bond Future	10.93	84.9027	10.9334	84.9027	0.00
03/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7115	7	7115	7	0.00
03/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7029	7	7029	7	0.00
03/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7072	7	7072	7	0.00
03/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1703	2	1703	2	0.00
03/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1731	2	1731	2	0.00
03/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1717	2	1717	2	0.00
03/08/2021	2037 On 04-August-22			Bond Future	11.14	81.6269	11.1405	81.6269	0.00
03/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3340	3	3340	3	0.00
03/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3283	3	3283	3	0.00
03/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3312	3	3312	3	0.00
03/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4832	5	4832	5	0.00
03/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4765	5	4765	5	0.00
03/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4798	5	4798	5	0.00
03/08/2021	2038 On 05-August-21			Bond Future	118.91	118.2878	118.9136	118.2878	6,402.00
03/08/2021	2038 On 04-November-21			Bond Future	120.21	119.5757	120.2147	119.5757	7,564.00
03/08/2021	2038 On 03-February-22			Bond Future	119.87	119.2112	119.8663	119.2112	0.00
03/08/2021	2038 On 05-May-22			Bond Future	121.31	120.6489	121.3119	120.6489	0.00
03/08/2021	2038 On 04-August-22			Bond Future	121.02	120.3344	121.0174	120.3344	0.00
03/08/2021	2040 On 05-August-21			Bond Future	10.52	88.2663	10.5150	88.2663	29,543.00
03/08/2021	2040 On 05-August-21	12.49	Call	Bond Future	12725	13	12725	13	0.00
03/08/2021	2040 On 05-August-21	11.55	Call	Bond Future	7066	7	7066	7	900.00
03/08/2021	2040 On 05-August-21	14.80	Call	Bond Future	24150	24	24150	24	0.00
03/08/2021	2040 On 05-August-21	12.48	Call	Bond Future	12668	13	12668	13	0.00
03/08/2021	2040 On 05-August-21	12.47	Call	Bond Future	12611	13	12611	13	0.00
03/08/2021	2040 On 05-August-21	11.05	Call	Bond Future	3770	4	3770	4	900.00
03/08/2021	2040 On 05-August-21	11.05	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
03/08/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
03/08/2021	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
03/08/2021	2040 On 04-November-21			Bond Future	10.69	89.2057	10.6949	89.2057	84,789.00
03/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13794	14	13794	14	0.00
03/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13742	14	13742	14	0.00
03/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13690	14	13690	14	0.00
03/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	77	0	77	0	0.00
03/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	76	0	76	0	0.00
03/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	74	0	74	0	0.00
03/08/2021	2040 On 03-February-22			Bond Future	10.88	85.7241	10.8797	85.7241	0.00
03/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6164	6	6164	6	0.00
03/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6117	6	6117	6	0.00
03/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6212	6	6212	6	0.00
03/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1549	1	1549	1	0.00
03/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1534	1	1534	1	0.00
03/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1518	1	1518	1	0.00
03/08/2021	2040 On 05-May-22			Bond Future	11.07	86.7386	11.0701	86.7386	0.00
03/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	812	1	812	1	1,200.00
03/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7229	7	7229	7	0.00
03/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7184	7	7184	7	0.00
03/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2262	2	2262	2	1,200.00
03/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12537	13	12537	13	0.00
03/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7275	7	7275	7	0.00
03/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1852	2	1852	2	0.00
03/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	782	1	782	1	1,200.00
03/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1868	2	1868	2	0.00
03/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5734	6	5734	6	0.00
03/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1883	2	1883	2	0.00
03/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9923	10	9923	10	0.00
03/08/2021	2040 On 04-August-22			Bond Future	11.27	83.2333	11.2718	83.2333	0.00
03/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3579	4	3579	4	0.00
03/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3549	4	3549	4	0.00
03/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3610	4	3610	4	0.00
03/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5079	5	5079	5	0.00
03/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5152	5	5152	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
03/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5116	5	5116	5	0.00
03/08/2021	2044 On 05-August-21			Bond Future	10.58	85.0252	10.5796	85.0252	26,994.00
03/08/2021	2044 On 05-August-21	12.60	Call	Bond Future	13007	13	13007	13	0.00
03/08/2021	2044 On 05-August-21	12.59	Call	Bond Future	12951	13	12951	13	0.00
03/08/2021	2044 On 05-August-21	12.61	Call	Bond Future	13063	13	13063	13	0.00
03/08/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
03/08/2021	2044 On 04-November-21			Bond Future	10.75	85.9300	10.7515	85.9300	52,802.00
03/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13466	14	13466	14	0.00
03/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13414	14	13414	14	0.00
03/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13517	14	13517	14	0.00
03/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	87	0	87	0	0.00
03/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	91	0	91	0	0.00
03/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	89	0	89	0	0.00
03/08/2021	2044 On 03-February-22			Bond Future	10.93	82.5360	10.9280	82.5360	0.00
03/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6142	6	6142	6	0.00
03/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6095	6	6095	6	0.00
03/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6047	6	6047	6	0.00
03/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1610	2	1610	2	0.00
03/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1594	2	1594	2	0.00
03/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1578	1	1578	1	0.00
03/08/2021	2044 On 05-May-22			Bond Future	11.11	83.5129	11.1093	83.5129	0.00
03/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7207	7	7207	7	0.00
03/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7161	7	7161	7	0.00
03/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7116	7	7116	7	0.00
03/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1940	2	1940	2	0.00
03/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1925	2	1925	2	0.00
03/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1909	2	1909	2	0.00
03/08/2021	2044 On 04-August-22			Bond Future	11.30	80.0954	11.3012	80.0954	0.00
03/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3619	4	3619	4	0.00
03/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3556	4	3556	4	0.00
03/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3588	4	3588	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
03/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5010	5	5010	5	0.00
03/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5047	5	5047	5	0.00
03/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4974	5	4974	5	0.00
03/08/2021	2046 On 05-August-21			Bond Future	108.42	107.1499	108.4165	107.1499	7,557.00
03/08/2021	2046 On 04-November-21			Bond Future	107.77	106.4792	107.7652	106.4792	18,100.00
03/08/2021	2046 On 03-February-22			Bond Future	109.04	107.7262	109.0352	107.7262	0.00
03/08/2021	2046 On 05-May-22			Bond Future	108.48	107.1569	108.4817	107.1569	0.00
03/08/2021	2046 On 04-August-22			Bond Future	109.83	108.4786	109.8305	108.4786	0.00
03/08/2021	2050 On 05-August-21			Bond Future	109.56	109.0513	109.5644	109.0513	5,724.00
03/08/2021	2050 On 04-November-21			Bond Future	110.76	110.2386	110.7630	110.2386	10,845.00
03/08/2021	2050 On 03-February-22			Bond Future	110.11	109.5686	110.1072	109.5686	0.00
03/08/2021	2050 On 05-May-22			Bond Future	111.44	110.8900	111.4351	110.8900	0.00
03/08/2021	2050 On 04-August-22			Bond Future	110.82	110.2555	110.8179	110.2555	0.00
03/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	AL37 On 05-August-21			Index Future	799.50	800.4080	799.4980	800.4080	0.00
03/08/2021	AL37 On 04-November-21			Index Future	808.13	809.0070	808.1300	809.0070	0.00
03/08/2021	AL37 On 03-February-22			Index Future	817.45	818.2780	817.4500	818.2780	0.00
03/08/2021	AL37 On 05-May-22			Index Future	827.11	827.9440	827.1090	827.9440	0.00
03/08/2021	AL37 On 04-August-22			Index Future	837.09	837.8530	837.0890	837.8530	0.00
03/08/2021	AL7T On 05-August-21			Index Future	916.19	918.8610	916.1930	918.8610	0.00
03/08/2021	AL7T On 04-November-21			Index Future	926.09	928.7330	926.0850	928.7330	0.00
03/08/2021	AL7T On 03-February-22			Index Future	936.77	939.3760	936.7660	939.3760	0.00
03/08/2021	AL7T On 05-May-22			Index Future	947.83	950.4730	947.8340	950.4730	0.00
03/08/2021	AL7T On 04-August-22			Index Future	959.27	961.8480	959.2710	961.8480	0.00
03/08/2021	ALBI On 05-August-21			Index Future	805.19	807.2770	805.1870	807.2770	3.00
03/08/2021	ALBI On 04-November-21			Index Future	813.88	815.9500	813.8810	815.9500	115.00
03/08/2021	ALBI On 03-February-22			Index Future	823.27	825.3000	823.2680	825.3000	0.00
03/08/2021	ALBI On 05-May-22			Index Future	833.00	835.0500	832.9950	835.0500	0.00
03/08/2021	ALBI On 04-August-22			Index Future	843.05	845.0440	843.0460	845.0440	0.00
03/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	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
03/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2021	ES33 On 05-August-21			Bond Future	11.06	79.7490	11.0629	79.7490	0.00
03/08/2021	ES33 On 04-November-21			Bond Future	11.29	76.8425	11.2935	76.8425	350.00
03/08/2021	ES33 On 03-February-22			Bond Future	11.53	77.7428	11.5321	77.7428	0.00
03/08/2021	ES33 On 05-May-22			Bond Future	11.77	74.9032	11.7739	74.9032	0.00
03/08/2021	ES33 On 04-August-22			Bond Future	12.03	75.7796	12.0265	75.7796	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
03/08/2021	ES42 On 05-August-21			Bond Future	11.60	78.6264	11.5971	78.6264	0.00
03/08/2021	ES42 On 04-November-21			Bond Future	11.82	75.2249	11.8155	75.2249	4,779.00
03/08/2021	ES42 On 03-February-22			Bond Future	12.03	76.1068	12.0343	76.1068	0.00
03/08/2021	ES42 On 05-May-22			Bond Future	12.26	72.7667	12.2638	72.7667	0.00
03/08/2021	ES42 On 04-August-22			Bond Future	12.50	73.6165	12.4969	73.6165	0.00
03/08/2021	GOVI On 05-August-21			GOVI	795.29	797.3700	795.2870	797.3700	18.00
03/08/2021	GOVI On 05-August-21	719.15	Call	GOVI	761370	78	761370	78	0.00
03/08/2021	GOVI On 05-August-21	719.14	Call	GOVI	761470	78	761470	78	0.00
03/08/2021	GOVI On 05-August-21	719.13	Call	GOVI	761570	78	761570	78	0.00
03/08/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 04-November-21			GOVI	803.87	805.9370	803.8740	805.9370	979.00
03/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	754540	78	754540	78	0.00
03/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	754740	78	754740	78	0.00
03/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	754640	78	754640	78	0.00
03/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 03-February-22			GOVI	813.15	815.1720	813.1450	815.1720	0.00
03/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	203950	22	203950	22	0.00
03/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	204050	22	204050	22	0.00
03/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	203850	22	203850	22	0.00
03/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 05-May-22			GOVI	822.75	824.8020	822.7530	824.8020	0.00
03/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	345130	37	345130	37	0.00
03/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	345230	37	345230	37	0.00
03/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	345030	37	345030	37	0.00
03/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/08/2021	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
03/08/2021	GOVI On 04-August-22			GOVI	832.68	834.6730	832.6800	834.6730	0.00
03/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	134100	15	134100	15	0.00
03/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	134200	15	134200	15	0.00
03/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	134000	15	134000	15	0.00
03/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2021	IGOV On 05-August-21			Index Future	291.98	290.6810	291.9750	290.6810	2.00
03/08/2021	IGOV On 04-November-21			Index Future	295.20	293.8770	295.2010	293.8770	475.00
03/08/2021	IGOV On 03-February-22			Index Future	298.68	297.3160	298.6770	297.3160	0.00
03/08/2021	IGOV On 05-May-22			Index Future	302.28	300.8990	302.2770	300.8990	0.00
03/08/2021	IGOV On 04-August-22			Index Future	306.00	304.5700	305.9950	304.5700	0.00
03/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
03/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
03/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/08/2021	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
03/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3150	3.6950	96.3150	0.00
03/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2950	3.7150	96.2950	30,000.00
03/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.79	96.2200	3.7900	96.2200	0.00
03/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.82	96.2000	3.8200	96.2000	0.00
03/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0750	3.9450	96.0750	0.00
03/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.98	96.0400	3.9800	96.0400	0.00
03/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.8600	4.1700	95.8600	0.00
03/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.5200	4.5050	95.5200	471.00
03/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.71	95.3300	4.7100	95.3300	0.00
03/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.00	95.0400	4.9950	95.0400	0.00
03/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.18	94.8650	5.1750	94.8650	0.00
03/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.41	94.6350	5.4050	94.6350	0.00
03/08/2021	R023 On 05-August-21			Bond Future	4.95	107.5981	4.9522	107.5981	3,363.00
03/08/2021	R023 On 05-August-21	5.31	Call	Bond Future	542	1	542	1	0.00
03/08/2021	R023 On 05-August-21	5.30	Call	Bond Future	527	1	527	1	0.00
03/08/2021	R023 On 05-August-21	5.29	Call	Bond Future	512	1	512	1	0.00
03/08/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R023 On 04-November-21			Bond Future	5.07	104.8363	5.0743	104.8363	13,768.00
03/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	119	0	119	0	0.00
03/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	114	0	114	0	0.00
03/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	108	0	108	0	0.00
03/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	332	0	332	0	0.00
03/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	324	0	324	0	0.00
03/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	317	0	317	0	0.00
03/08/2021	R023 On 03-February-22			Bond Future	5.19	106.0386	5.1890	106.0386	0.00
03/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	181	0	181	0	0.00
03/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	186	0	186	0	0.00
03/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	191	0	191	0	0.00
03/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	304	0	304	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
03/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	309	0	309	0	0.00
03/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	314	0	314	0	0.00
03/08/2021	R023 On 05-May-22			Bond Future	5.31	103.3822	5.3145	103.3822	0.00
03/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	855	1	855	1	0.00
03/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	849	1	849	1	0.00
03/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	862	1	862	1	0.00
03/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	76	0	76	0	0.00
03/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	79	0	79	0	0.00
03/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	78	0	78	0	0.00
03/08/2021	R023 On 04-August-22			Bond Future	5.50	104.6024	5.5020	104.6024	0.00
03/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	435	0	435	0	0.00
03/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	431	0	431	0	0.00
03/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	439	0	439	0	0.00
03/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	137	0	137	0	0.00
03/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	139	0	139	0	0.00
03/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	138	0	138	0	0.00
03/08/2021	R035 On 05-August-21			Bond Future	10.11	95.1905	10.1108	95.1905	43,793.00
03/08/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/08/2021	R035 On 05-August-21	10.02	Call	Bond Future	95	0	95	0	100.00
03/08/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/08/2021	R035 On 05-August-21	10.77	Call	Bond Future	4338	5	4338	5	0.00
03/08/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/08/2021	R035 On 05-August-21	11.37	Call	Bond Future	8031	8	8031	8	0.00
03/08/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
03/08/2021	R035 On 05-August-21	5.31	Put	Bond Future	43159	43	43159	43	0.00
03/08/2021	R035 On 05-August-21	10.77	Put	Bond Future	0	0	0	0	100.00
03/08/2021	R035 On 05-August-21	10.02	Put	Bond Future	718	1	718	1	0.00
03/08/2021	R035 On 05-August-21	5.29	Put	Bond Future	43392	43	43392	43	0.00
03/08/2021	R035 On 05-August-21	5.30	Put	Bond Future	43275	43	43275	43	0.00
03/08/2021	R035 On 04-November-21			Bond Future	10.30	91.7294	10.3026	91.7294	81,508.00
03/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6223	6	6223	6	0.00
03/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19530	20	19530	20	0.00
03/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13128	13	13128	13	0.00

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03/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9125	9	9125	9	0.00
03/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1971	2	1971	2	782.00
03/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13180	13	13180	13	0.00
03/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3357	4	3357	4	0.00
03/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1594	2	1594	2	350.00
03/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1624	2	1624	2	400.00
03/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3442	4	3442	4	400.00
03/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5609	6	5609	6	0.00
03/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13231	13	13231	13	0.00
03/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	61	0	61	0	0.00
03/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	662	1	662	1	782.00
03/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2455	2	2455	2	0.00
03/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	225	0	225	0	782.00
03/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1373	1	1373	1	0.00
03/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2846	3	2846	3	0.00
03/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1417	1	1417	1	350.00
03/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2884	3	2884	3	0.00
03/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	548	1	548	1	350.00
03/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	63	0	63	0	0.00
03/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	64	0	64	0	0.00
03/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	2	0	2	0	400.00
03/08/2021	R035 On 03-February-22			Bond Future	10.50	92.7816	10.4999	92.7816	0.00
03/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5184	5	5184	5	0.00
03/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9039	9	9039	9	0.00
03/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1867	2	1867	2	280.00
03/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	976	1	976	1	683.00
03/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6025	6	6025	6	0.00
03/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2581	3	2581	3	1,600.00
03/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6206	6	6206	6	0.00
03/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2312	2	2312	2	200.00
03/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8316	9	8316	9	0.00
03/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5098	5	5098	5	0.00
03/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6710	7	6710	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
03/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3586	4	3586	4	0.00
03/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5980	6	5980	6	0.00
03/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5935	6	5935	6	0.00
03/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1467	1	1467	1	0.00
03/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1452	1	1452	1	0.00
03/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1235	1	1235	1	683.00
03/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	878	1	878	1	280.00
03/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1380	1	1380	1	200.00
03/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3877	4	3877	4	0.00
03/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1741	2	1741	2	1,600.00
03/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3554	3	3554	3	0.00
03/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1437	1	1437	1	0.00
03/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2627	3	2627	3	683.00
03/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6348	6	6348	6	0.00
03/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	756	1	756	1	1,800.00
03/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1777	2	1777	2	280.00
03/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4497	4	4497	4	0.00
03/08/2021	R035 On 05-May-22			Bond Future	10.70	89.4010	10.6956	89.4010	0.00
03/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7340	8	7340	8	0.00
03/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7296	7	7296	7	0.00
03/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7253	7	7253	7	0.00
03/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1671	2	1671	2	0.00
03/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1657	2	1657	2	0.00
03/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1644	2	1644	2	0.00
03/08/2021	R035 On 04-August-22			Bond Future	10.90	90.4313	10.9013	90.4313	0.00
03/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3548	4	3548	4	0.00
03/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3489	4	3489	4	0.00
03/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3518	4	3518	4	0.00
03/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4569	4	4569	4	0.00
03/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4602	4	4602	4	0.00
03/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4537	4	4537	4	0.00
03/08/2021	R186 On 05-August-21			Bond Future	7.31	115.5408	7.3051	115.5408	41,867.00
03/08/2021	R186 On 05-August-21	8.63	Call	Bond Future	6075	6	6075	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
03/08/2021	R186 On 05-August-21	8.62	Call	Bond Future	6031	6	6031	6	0.00
03/08/2021	R186 On 05-August-21	8.61	Call	Bond Future	5986	6	5986	6	0.00
03/08/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R186 On 04-November-21			Bond Future	7.49	116.7704	7.4862	116.7704	74,875.00
03/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3184	3	3184	3	0.00
03/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5709	6	5709	6	0.00
03/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3114	3	3114	3	0.00
03/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2074	2	2074	2	0.00
03/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3149	3	3149	3	0.00
03/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	423	0	423	0	0.00
03/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	431	0	431	0	0.00
03/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	101	0	101	0	15,177.00
03/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	414	0	414	0	0.00
03/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	802	1	802	1	15,177.00
03/08/2021	R186 On 03-February-22			Bond Future	7.67	112.8277	7.6703	112.8277	0.00
03/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1042	1	1042	1	0.00
03/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1026	1	1026	1	0.00
03/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1058	1	1058	1	0.00
03/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2655	3	2655	3	0.00
03/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2711	3	2711	3	0.00
03/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2683	3	2683	3	0.00
03/08/2021	R186 On 05-May-22			Bond Future	7.87	114.1625	7.8691	114.1625	0.00
03/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3111	3	3111	3	0.00
03/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3085	3	3085	3	0.00
03/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3138	3	3138	3	0.00
03/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1333	1	1333	1	0.00
03/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1359	1	1359	1	0.00
03/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1346	1	1346	1	0.00
03/08/2021	R186 On 04-August-22			Bond Future	8.08	110.2126	8.0849	110.2126	0.00
03/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2349	2	2349	2	0.00
03/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2369	2	2369	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
03/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2390	2	2390	2	0.00
03/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2142	2	2142	2	0.00
03/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2159	2	2159	2	0.00
03/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2177	2	2177	2	0.00
03/08/2021	R197 On 05-August-21			Bond Future	322.37	322.2419	322.3693	322.2419	980.00
03/08/2021	R197 On 04-November-21			Bond Future	325.90	325.7507	325.8962	325.7507	1,274.00
03/08/2021	R197 On 03-February-22			Bond Future	321.59	321.4157	321.5865	321.4157	0.00
03/08/2021	R197 On 05-May-22			Bond Future	325.47	325.2922	325.4652	325.2922	0.00
03/08/2021	R197 On 04-August-22			Bond Future	321.20	320.9897	321.1957	320.9897	0.00
03/08/2021	R202 On 05-August-21			Bond Future	236.12	234.7292	236.1232	234.7292	3,560.00
03/08/2021	R202 On 04-November-21			Bond Future	238.71	237.2851	238.7064	237.2851	9,704.00
03/08/2021	R202 On 03-February-22			Bond Future	237.19	235.7351	237.1904	235.7351	0.00
03/08/2021	R202 On 05-May-22			Bond Future	240.05	238.5779	240.0510	238.5779	0.00
03/08/2021	R202 On 04-August-22			Bond Future	238.62	237.1038	238.6181	237.1038	0.00
03/08/2021	R209 On 05-August-21			Bond Future	10.11	73.2878	10.1097	73.2878	11,350.00
03/08/2021	R209 On 05-August-21	11.80	Call	Bond Future	9089	9	9089	9	0.00
03/08/2021	R209 On 05-August-21	11.79	Call	Bond Future	9041	9	9041	9	0.00
03/08/2021	R209 On 05-August-21	11.81	Call	Bond Future	9138	9	9138	9	0.00
03/08/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R209 On 04-November-21			Bond Future	10.28	70.9280	10.2804	70.9280	33,486.00
03/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	350	0	350	0	6,000.00
03/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9965	10	9965	10	0.00
03/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9920	10	9920	10	0.00
03/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1195	1	1195	1	0.00
03/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9152	9	9152	9	0.00
03/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2652	3	2652	3	0.00
03/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10010	10	10010	10	0.00
03/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	96	0	96	0	0.00
03/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	131	0	131	0	9,000.00
03/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2844	3	2844	3	3,100.00
03/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	98	0	98	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
03/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	99	0	99	0	0.00
03/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1398	1	1398	1	9,400.00
03/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5078	5	5078	5	0.00
03/08/2021	R209 On 03-February-22			Bond Future	10.45	71.7418	10.4520	71.7418	0.00
03/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4612	5	4612	5	0.00
03/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4536	5	4536	5	0.00
03/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4574	5	4574	5	0.00
03/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1415	1	1415	1	0.00
03/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1430	1	1430	1	0.00
03/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1401	1	1401	1	0.00
03/08/2021	R209 On 05-May-22			Bond Future	10.63	69.4492	10.6273	69.4492	0.00
03/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5857	6	5857	6	0.00
03/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5819	6	5819	6	0.00
03/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5782	6	5782	6	0.00
03/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1553	2	1553	2	0.00
03/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1540	1	1540	1	0.00
03/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1527	1	1527	1	0.00
03/08/2021	R209 On 04-August-22			Bond Future	10.81	70.2497	10.8079	70.2497	0.00
03/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2844	3	2844	3	0.00
03/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2894	3	2894	3	0.00
03/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2869	3	2869	3	0.00
03/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4110	4	4110	4	0.00
03/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4140	4	4140	4	0.00
03/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4080	4	4080	4	0.00
03/08/2021	R210 On 05-August-21			Bond Future	210.29	209.4076	210.2886	209.4076	1,245.00
03/08/2021	R210 On 04-November-21			Bond Future	209.80	208.9024	209.8039	208.9024	1,486.00
03/08/2021	R210 On 03-February-22			Bond Future	212.28	211.3489	212.2765	211.3489	0.00
03/08/2021	R210 On 05-May-22			Bond Future	212.00	211.0651	212.0038	211.0651	0.00
03/08/2021	R210 On 04-August-22			Bond Future	214.64	213.6679	214.6394	213.6679	0.00
03/08/2021	R212 On 05-August-21			Bond Future	173.20	173.1892	173.1962	173.1892	505.00
03/08/2021	R212 On 04-November-21			Bond Future	175.09	175.0751	175.0910	175.0751	1,025.00
03/08/2021	R213 On 05-August-21			Bond Future	9.18	89.7106	9.1753	89.7106	1,425.00
03/08/2021	R213 On 05-August-21	10.86	Call	Bond Future	8958	9	8958	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
03/08/2021	R213 On 05-August-21	10.78	Call	Bond Future	8560	9	8560	9	0.00
03/08/2021	R213 On 05-August-21	10.14	Call	Bond Future	5285	6	5285	6	0.00
03/08/2021	R213 On 05-August-21	10.85	Call	Bond Future	8908	9	8908	9	0.00
03/08/2021	R213 On 05-August-21	10.84	Call	Bond Future	8859	9	8859	9	0.00
03/08/2021	R213 On 05-August-21	9.34	Call	Bond Future	963	1	963	1	0.00
03/08/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R213 On 05-August-21	9.34	Put	Bond Future	30	0	30	0	0.00
03/08/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R213 On 04-November-21			Bond Future	9.36	87.1365	9.3583	87.1365	9,537.00
03/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9081	9	9081	9	0.00
03/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9035	9	9035	9	0.00
03/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9127	9	9127	9	0.00
03/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	99	0	99	0	0.00
03/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	98	0	98	0	0.00
03/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	96	0	96	0	0.00
03/08/2021	R213 On 03-February-22			Bond Future	9.55	88.1359	9.5463	88.1359	0.00
03/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4502	5	4502	5	0.00
03/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1480	2	1480	2	220.00
03/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6190	6	6190	6	0.00
03/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1636	2	1636	2	430.00
03/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4802	5	4802	5	0.00
03/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3097	3	3097	3	0.00
03/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4428	5	4428	5	0.00
03/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3750	4	3750	4	0.00
03/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2561	3	2561	3	0.00
03/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3784	4	3784	4	0.00
03/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	838	1	838	1	102.00
03/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3887	4	3887	4	0.00
03/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	627	1	627	1	200.00
03/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3818	4	3818	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
03/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6476	7	6476	7	0.00
03/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	708	1	708	1	220.00
03/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	765	1	765	1	430.00
03/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1530	1	1530	1	0.00
03/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1495	1	1495	1	430.00
03/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3413	3	3413	3	0.00
03/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4971	5	4971	5	0.00
03/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2381	2	2381	2	200.00
03/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5738	6	5738	6	0.00
03/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1547	1	1547	1	0.00
03/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1565	1	1565	1	0.00
03/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1264	1	1264	1	200.00
03/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1960	2	1960	2	102.00
03/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1128	1	1128	1	102.00
03/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1236	1	1236	1	220.00
03/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3644	4	3644	4	0.00
03/08/2021	R213 On 05-May-22			Bond Future	9.73	85.6463	9.7343	85.6463	0.00
03/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5898	6	5898	6	0.00
03/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5935	6	5935	6	0.00
03/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5861	6	5861	6	0.00
03/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1331	1	1331	1	0.00
03/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1354	1	1354	1	0.00
03/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1343	1	1343	1	0.00
03/08/2021	R213 On 04-August-22			Bond Future	9.93	86.6375	9.9330	86.6375	0.00
03/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3148	3	3148	3	0.00
03/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3122	3	3122	3	0.00
03/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3096	3	3096	3	0.00
03/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3315	3	3315	3	0.00
03/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3365	3	3365	3	0.00
03/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3339	3	3339	3	0.00
03/08/2021	R214 On 05-August-21			Bond Future	10.52	70.0554	10.5246	70.0554	10,486.00
03/08/2021	R214 On 05-August-21	12.02	Call	Bond Future	8145	8	8145	8	0.00
03/08/2021	R214 On 05-August-21	12.03	Call	Bond Future	8194	8	8194	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
03/08/2021	R214 On 05-August-21	12.01	Call	Bond Future	8096	8	8096	8	0.00
03/08/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R214 On 04-November-21			Bond Future	10.69	67.5242	10.6944	67.5242	17,591.00
03/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9446	10	9446	10	0.00
03/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9402	10	9402	10	0.00
03/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9358	10	9358	10	0.00
03/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	131	0	131	0	0.00
03/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	127	0	127	0	0.00
03/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	129	0	129	0	0.00
03/08/2021	R214 On 03-February-22			Bond Future	10.87	68.2986	10.8681	68.2986	0.00
03/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4442	5	4442	5	0.00
03/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4404	5	4404	5	0.00
03/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4479	5	4479	5	0.00
03/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1514	1	1514	1	0.00
03/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1498	1	1498	1	0.00
03/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1482	1	1482	1	0.00
03/08/2021	R214 On 05-May-22			Bond Future	11.04	65.8268	11.0390	65.8268	0.00
03/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5532	6	5532	6	0.00
03/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5495	6	5495	6	0.00
03/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5568	6	5568	6	0.00
03/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1801	2	1801	2	0.00
03/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1787	2	1787	2	0.00
03/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1773	2	1773	2	0.00
03/08/2021	R214 On 04-August-22			Bond Future	11.22	66.5844	11.2172	66.5844	0.00
03/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2927	3	2927	3	0.00
03/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2902	3	2902	3	0.00
03/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2953	3	2953	3	0.00
03/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4243	4	4243	4	0.00
03/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4274	4	4274	4	0.00
03/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4213	4	4213	4	0.00
03/08/2021	R248 On 05-August-21			Bond Future	10.51	88.6205	10.5095	88.6205	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
03/08/2021	R248 On 05-August-21	12.51	Call	Bond Future	13221	14	13221	14	0.00
03/08/2021	R248 On 05-August-21	12.50	Call	Bond Future	13164	14	13164	14	0.00
03/08/2021	R248 On 05-August-21	10.00	Call	Bond Future	0	0	0	0	0.00
03/08/2021	R248 On 05-August-21	10.50	Call	Bond Future	326	1	326	1	0.00
03/08/2021	R248 On 05-August-21	12.52	Call	Bond Future	13277	14	13277	14	0.00
03/08/2021	R248 On 05-August-21	11.20	Call	Bond Future	5025	5	5025	5	0.00
03/08/2021	R248 On 05-August-21	10.30	Call	Bond Future	10	0	10	0	1,300.00
03/08/2021	R248 On 05-August-21	10.90	Call	Bond Future	2909	3	2909	3	1,300.00
03/08/2021	R248 On 05-August-21	10.60	Call	Bond Future	815	1	815	1	0.00
03/08/2021	R248 On 05-August-21	10.60	Put	Bond Future	125	0	125	0	0.00
03/08/2021	R248 On 05-August-21	10.90	Put	Bond Future	1	0	1	0	0.00
03/08/2021	R248 On 05-August-21	10.50	Put	Bond Future	399	0	399	0	0.00
03/08/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R248 On 05-August-21	11.20	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R248 On 05-August-21	10.30	Put	Bond Future	1646	1	1646	1	0.00
03/08/2021	R248 On 05-August-21	10.00	Put	Bond Future	4076	4	4076	4	0.00
03/08/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
03/08/2021	R248 On 04-November-21			Bond Future	10.68	85.1525	10.6776	85.1525	167,643.00
03/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	948	1	948	1	1,050.00
03/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1196	1	1196	1	0.00
03/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13805	14	13805	14	0.00
03/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	159	0	159	0	0.00
03/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13857	14	13857	14	0.00
03/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2928	3	2928	3	1,050.00
03/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13910	14	13910	14	0.00
03/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	86	0	86	0	0.00
03/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4655	4	4655	4	0.00
03/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2023	2	2023	2	0.00
03/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	88	0	88	0	0.00
03/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	90	0	90	0	0.00
03/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8942	9	8942	9	0.00
03/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4103	4	4103	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
03/08/2021	R248 On 03-February-22			Bond Future	10.85	86.1292	10.8498	86.1292	0.00
03/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6063	6	6063	6	0.00
03/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6015	6	6015	6	0.00
03/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5967	6	5967	6	0.00
03/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1633	2	1633	2	0.00
03/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1669	2	1669	2	0.00
03/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1651	2	1651	2	0.00
03/08/2021	R248 On 05-May-22			Bond Future	11.02	82.7332	11.0192	82.7332	0.00
03/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7311	8	7311	8	0.00
03/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7265	8	7265	8	0.00
03/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7218	7	7218	7	0.00
03/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2073	2	2073	2	0.00
03/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2040	2	2040	2	0.00
03/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2057	2	2057	2	0.00
03/08/2021	R248 On 04-August-22			Bond Future	11.20	83.6854	11.1961	83.6854	0.00
03/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3732	4	3732	4	0.00
03/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3667	4	3667	4	0.00
03/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3700	4	3700	4	0.00
03/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5139	5	5139	5	0.00
03/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5178	5	5178	5	0.00
03/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5101	5	5101	5	0.00