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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
04/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	2025 On 05-August-21			Bond Future	153.67	153.6849	153.6677	153.6849	3,723.00
04/08/2021	2025 On 04-November-21			Bond Future	155.35	155.3663	155.3459	155.3663	4,840.00
04/08/2021	2025 On 03-February-22			Bond Future	155.61	155.6283	155.6055	155.6283	0.00
04/08/2021	2025 On 05-May-22			Bond Future	157.48	157.5050	157.4810	157.5050	0.00
04/08/2021	2025 On 04-August-22			Bond Future	157.84	157.8605	157.8352	157.8605	0.00
04/08/2021	2029 On 05-August-21			Bond Future	114.13	113.9723	114.1299	113.9723	2,127.00
04/08/2021	2029 On 04-November-21			Bond Future	114.21	114.0498	114.2068	114.0498	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
04/08/2021	2029 On 03-February-22			Bond Future	115.55	115.3938	115.5513	115.3938	0.00
04/08/2021	2029 On 05-May-22			Bond Future	115.75	115.5961	115.7546	115.5961	0.00
04/08/2021	2029 On 04-August-22			Bond Future	117.19	117.0331	117.1930	117.0331	0.00
04/08/2021	2030 On 05-August-21			Bond Future	8.86	95.4688	8.8571	95.4688	27,395.00
04/08/2021	2030 On 05-August-21	10.43	Call	Bond Future	8419	9	8419	9	0.00
04/08/2021	2030 On 05-August-21	8.50	Call	Bond Future	0	0	0	0	5,000.00
04/08/2021	2030 On 05-August-21	9.50	Call	Bond Future	3564	4	3564	4	0.00
04/08/2021	2030 On 05-August-21	9.75	Call	Bond Future	4903	5	4903	5	0.00
04/08/2021	2030 On 05-August-21	10.30	Call	Bond Future	7761	8	7761	8	0.00
04/08/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
04/08/2021	2030 On 05-August-21	8.95	Call	Bond Future	568	1	568	1	0.00
04/08/2021	2030 On 05-August-21	10.42	Call	Bond Future	8369	9	8369	9	0.00
04/08/2021	2030 On 05-August-21	10.41	Call	Bond Future	8318	9	8318	9	0.00
04/08/2021	2030 On 05-August-21	10.15	Call	Bond Future	6993	7	6993	7	0.00
04/08/2021	2030 On 05-August-21	8.83	Call	Bond Future	134	0	134	0	479.00
04/08/2021	2030 On 05-August-21	9.45	Call	Bond Future	3293	4	3293	4	0.00
04/08/2021	2030 On 05-August-21	12.10	Call	Bond Future	16327	17	16327	17	0.00
04/08/2021	2030 On 05-August-21	9.15	Call	Bond Future	1646	2	1646	2	0.00
04/08/2021	2030 On 05-August-21	8.78	Call	Bond Future	52	0	52	0	200.00
04/08/2021	2030 On 05-August-21	7.70	Put	Bond Future	6875	7	6875	7	0.00
04/08/2021	2030 On 05-August-21	9.15	Put	Bond Future	0	0	0	0	7,500.00
04/08/2021	2030 On 05-August-21	8.50	Put	Bond Future	2056	2	2056	2	0.00
04/08/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
04/08/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
04/08/2021	2030 On 05-August-21	8.78	Put	Bond Future	491	0	491	0	0.00
04/08/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2030 On 05-August-21	9.45	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2030 On 05-August-21	8.95	Put	Bond Future	42	0	42	0	0.00
04/08/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	479.00
04/08/2021	2030 On 05-August-21	8.83	Put	Bond Future	288	0	288	0	0.00
04/08/2021	2030 On 05-August-21	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2021	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
04/08/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2030 On 04-November-21			Bond Future	9.04	96.4897	9.0419	96.4897	97,539.00
04/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1145	1	1145	1	3,250.00
04/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2680	3	2680	3	0.00
04/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1188	1	1188	1	300.00
04/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12102	12	12102	12	0.00
04/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8283	9	8283	9	0.00
04/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5063	5	5063	5	29.00
04/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8190	8	8190	8	0.00
04/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	393	0	393	0	300.00
04/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2856	3	2856	3	0.00
04/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11282	12	11282	12	0.00
04/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2346	2	2346	2	29.00
04/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8236	8	8236	8	0.00
04/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	148	0	148	0	0.00
04/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	151	0	151	0	0.00
04/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4762	5	4762	5	0.00
04/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1181	1	1181	1	9,100.00
04/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2698	3	2698	3	0.00
04/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	24	0	24	0	300.00
04/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1274	1	1274	1	0.00
04/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1482	1	1482	1	0.00
04/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	145	0	145	0	0.00
04/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	39	0	39	0	29.00
04/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	493	0	493	0	0.00
04/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2768	3	2768	3	0.00
04/08/2021	2030 On 03-February-22			Bond Future	9.23	93.5992	9.2321	93.5992	0.00
04/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3621	4	3621	4	1,000.00
04/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8548	9	8548	9	0.00
04/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4248	4	4248	4	0.00
04/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3075	3	3075	3	0.00
04/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3105	3	3105	3	0.00
04/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1571	2	1571	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
04/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2836	3	2836	3	0.00
04/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	771	1	771	1	101.00
04/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3136	3	3136	3	0.00
04/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1987	2	1987	2	0.00
04/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2212	2	2212	2	101.00
04/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5386	5	5386	5	0.00
04/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3629	3	3629	3	0.00
04/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2009	2	2009	2	0.00
04/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2030	2	2030	2	0.00
04/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1393	1	1393	1	101.00
04/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	436	0	436	0	1,000.00
04/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1692	2	1692	2	0.00
04/08/2021	2030 On 05-May-22			Bond Future	9.43	94.7067	9.4329	94.7067	0.00
04/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1483	0	1483	0	200.00
04/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	320	0	320	0	200.00
04/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1635	2	1635	2	1,800.00
04/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8519	9	8519	9	0.00
04/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2678	3	2678	3	0.00
04/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5313	5	5313	5	0.00
04/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5277	5	5277	5	0.00
04/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	940	1	940	1	1,073.00
04/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	600	1	600	1	1,800.00
04/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4445	5	4445	5	0.00
04/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5349	6	5349	6	0.00
04/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1468	1	1468	1	0.00
04/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7550	7	7550	7	0.00
04/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4751	0	4751	0	0.00
04/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4475	4	4475	4	0.00
04/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1493	1	1493	1	0.00
04/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1480	1	1480	1	200.00
04/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3105	3	3105	3	1,073.00
04/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6055	6	6055	6	0.00
04/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1839	2	1839	2	1,073.00

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04/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	720	1	720	1	1,800.00
04/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9612	0	9612	0	0.00
04/08/2021	2030 On 04-August-22			Bond Future	9.65	91.8103	9.6491	91.8103	0.00
04/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2984	3	2984	3	0.00
04/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2959	3	2959	3	0.00
04/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3009	3	3009	3	0.00
04/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3451	3	3451	3	0.00
04/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3501	3	3501	3	0.00
04/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3476	3	3476	3	0.00
04/08/2021	2032 On 05-August-21			Bond Future	9.58	94.4388	9.5772	94.4388	6,466.00
04/08/2021	2032 On 05-August-21	11.36	Call	Bond Future	10193	10	10193	10	0.00
04/08/2021	2032 On 05-August-21	11.35	Call	Bond Future	10141	10	10141	10	0.00
04/08/2021	2032 On 05-August-21	11.37	Call	Bond Future	10246	10	10246	10	0.00
04/08/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2032 On 04-November-21			Bond Future	9.77	91.3041	9.7701	91.3041	123,210.00
04/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	925	1	925	1	700.00
04/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16026	16	16026	16	0.00
04/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10806	11	10806	11	0.00
04/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2250	2	2250	2	700.00
04/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10757	11	10757	11	0.00
04/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10708	11	10708	11	0.00
04/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	97	0	97	0	0.00
04/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	100	0	100	0	0.00
04/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	6	0	6	0	700.00
04/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	98	0	98	0	0.00
04/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1891	2	1891	2	0.00
04/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3622	3	3622	3	0.00
04/08/2021	2032 On 03-February-22			Bond Future	9.97	92.3585	9.9653	92.3585	0.00
04/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1824	2	1824	2	210.00
04/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6507	7	6507	7	0.00
04/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4071	4	4071	4	0.00

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04/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3333	3	3333	3	0.00
04/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	841	1	841	1	97.00
04/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4448	5	4448	5	0.00
04/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	545	1	545	1	198.00
04/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4410	5	4410	5	0.00
04/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4760	5	4760	5	0.00
04/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7294	7	7294	7	0.00
04/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2325	2	2325	2	0.00
04/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1726	2	1726	2	400.00
04/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5285	5	5285	5	0.00
04/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4333	4	4333	4	0.00
04/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4372	4	4372	4	0.00
04/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1716	2	1716	2	0.00
04/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1734	2	1734	2	0.00
04/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1355	1	1355	1	97.00
04/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1681	2	1681	2	198.00
04/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3237	3	3237	3	198.00
04/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6992	7	6992	7	0.00
04/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	836	1	836	1	210.00
04/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1547	1	1547	1	210.00
04/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1865	2	1865	2	400.00
04/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4011	4	4011	4	0.00
04/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1698	2	1698	2	0.00
04/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2322	2	2322	2	97.00
04/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5832	6	5832	6	0.00
04/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	1005	1	1005	1	400.00
04/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3868	4	3868	4	0.00
04/08/2021	2032 On 05-May-22			Bond Future	10.17	89.3046	10.1670	89.3046	0.00
04/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6314	6	6314	6	0.00
04/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6235	6	6235	6	0.00
04/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6275	6	6275	6	0.00
04/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1569	1	1569	1	0.00
04/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1582	2	1582	2	0.00

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04/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1556	1	1556	1	0.00
04/08/2021	2032 On 04-August-22			Bond Future	10.38	90.3451	10.3770	90.3451	0.00
04/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3230	3	3230	3	0.00
04/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3203	3	3203	3	0.00
04/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3257	3	3257	3	0.00
04/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4181	4	4181	4	0.00
04/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4152	4	4152	4	0.00
04/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4123	4	4123	4	0.00
04/08/2021	2033 On 05-August-21			Bond Future	107.83	107.4959	107.8264	107.4959	2,137.00
04/08/2021	2033 On 04-November-21			Bond Future	107.76	107.4239	107.7560	107.4239	8,979.00
04/08/2021	2033 On 03-February-22			Bond Future	109.02	108.6898	109.0243	108.6898	0.00
04/08/2021	2033 On 05-May-22			Bond Future	109.07	108.7322	109.0699	108.7322	0.00
04/08/2021	2033 On 04-August-22			Bond Future	110.43	110.0838	110.4253	110.0838	0.00
04/08/2021	2037 On 05-August-21			Bond Future	10.42	86.0218	10.4221	86.0218	51,832.00
04/08/2021	2037 On 05-August-21	12.26	Call	Bond Future	11191	12	11191	12	0.00
04/08/2021	2037 On 05-August-21	12.27	Call	Bond Future	11246	12	11246	12	0.00
04/08/2021	2037 On 05-August-21	12.28	Call	Bond Future	11300	12	11300	12	0.00
04/08/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2037 On 04-November-21			Bond Future	10.61	86.9417	10.6084	86.9417	126,488.00
04/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12938	13	12938	13	0.00
04/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12889	13	12889	13	0.00
04/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10316	11	10316	11	0.00
04/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6171	6	6171	6	600.00
04/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12988	13	12988	13	0.00
04/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	72	0	72	0	0.00
04/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	191	0	191	0	600.00
04/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	651	1	651	1	0.00
04/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	74	0	74	0	0.00
04/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	71	0	71	0	0.00
04/08/2021	2037 On 03-February-22			Bond Future	10.80	83.6908	10.8000	83.6908	0.00
04/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5721	6	5721	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
04/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5677	6	5677	6	0.00
04/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5634	6	5634	6	0.00
04/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1589	1	1589	1	0.00
04/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1620	1	1620	1	0.00
04/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1604	1	1604	1	0.00
04/08/2021	2037 On 05-May-22			Bond Future	11.00	84.6812	10.9978	84.6812	0.00
04/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6853	7	6853	7	0.00
04/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6769	7	6769	7	0.00
04/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6811	7	6811	7	0.00
04/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1844	2	1844	2	0.00
04/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1873	2	1873	2	0.00
04/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1858	2	1858	2	0.00
04/08/2021	2037 On 04-August-22			Bond Future	11.21	81.4112	11.2076	81.4112	0.00
04/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1402	0	1402	0	50.00
04/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3218	3	3218	3	0.00
04/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4783	0	4783	0	0.00
04/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3162	3	3162	3	0.00
04/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3190	3	3190	3	0.00
04/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5120	5	5120	5	0.00
04/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5050	5	5050	5	0.00
04/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3512	0	3512	0	50.00
04/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5085	5	5085	5	50.00
04/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8541	0	8541	0	0.00
04/08/2021	2038 On 05-August-21			Bond Future	119.24	118.9136	119.2378	118.9136	6,332.00
04/08/2021	2038 On 04-November-21			Bond Future	120.54	120.2147	120.5399	120.2147	7,634.00
04/08/2021	2038 On 03-February-22			Bond Future	120.19	119.8663	120.1939	119.8663	0.00
04/08/2021	2038 On 05-May-22			Bond Future	121.64	121.3119	121.6427	121.3119	0.00
04/08/2021	2038 On 04-August-22			Bond Future	121.35	121.0174	121.3515	121.0174	0.00
04/08/2021	2040 On 05-August-21			Bond Future	10.59	88.0251	10.5870	88.0251	28,531.00
04/08/2021	2040 On 05-August-21	12.49	Call	Bond Future	12202	13	12202	13	0.00
04/08/2021	2040 On 05-August-21	11.55	Call	Bond Future	6543	7	6543	7	0.00
04/08/2021	2040 On 05-August-21	14.80	Call	Bond Future	23627	24	23627	24	0.00
04/08/2021	2040 On 05-August-21	12.48	Call	Bond Future	12145	13	12145	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2021	2040 On 05-August-21	12.47	Call	Bond Future	12088	13	12088	13	0.00
04/08/2021	2040 On 05-August-21	11.05	Call	Bond Future	3247	4	3247	4	0.00
04/08/2021	2040 On 05-August-21	11.05	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
04/08/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2040 On 04-November-21			Bond Future	10.77	88.9665	10.7699	88.9665	85,801.00
04/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13285	14	13285	14	0.00
04/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13234	14	13234	14	0.00
04/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13182	14	13182	14	0.00
04/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	100	0	100	0	0.00
04/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	98	0	98	0	0.00
04/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	96	0	96	0	0.00
04/08/2021	2040 On 03-February-22			Bond Future	10.96	85.4887	10.9579	85.4887	0.00
04/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5832	6	5832	6	0.00
04/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5786	6	5786	6	0.00
04/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5878	6	5878	6	0.00
04/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1757	2	1757	2	0.00
04/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1739	2	1739	2	0.00
04/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1722	2	1722	2	0.00
04/08/2021	2040 On 05-May-22			Bond Future	11.15	86.5003	11.1515	86.5003	0.00
04/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6980	7	6980	7	0.00
04/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6936	7	6936	7	0.00
04/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	744	1	744	1	1,200.00
04/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2171	2	2171	2	1,200.00
04/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12156	13	12156	13	0.00
04/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7024	7	7024	7	0.00
04/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2147	2	2147	2	0.00
04/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	945	1	945	1	1,200.00
04/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2163	2	2163	2	0.00
04/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6187	6	6187	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
04/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2180	2	2180	2	0.00
04/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10399	10	10399	10	0.00
04/08/2021	2040 On 04-August-22			Bond Future	11.36	83.0007	11.3567	83.0007	0.00
04/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3399	4	3399	4	0.00
04/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3370	4	3370	4	0.00
04/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3429	4	3429	4	0.00
04/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5450	5	5450	5	0.00
04/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5525	5	5525	5	0.00
04/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5487	5	5487	5	0.00
04/08/2021	2044 On 05-August-21			Bond Future	10.66	84.6673	10.6569	84.6673	22,223.00
04/08/2021	2044 On 05-August-21	12.60	Call	Bond Future	12437	13	12437	13	0.00
04/08/2021	2044 On 05-August-21	12.59	Call	Bond Future	12381	13	12381	13	0.00
04/08/2021	2044 On 05-August-21	12.61	Call	Bond Future	12492	13	12492	13	0.00
04/08/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
04/08/2021	2044 On 04-November-21			Bond Future	10.83	85.5727	10.8321	85.5727	61,071.00
04/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12915	13	12915	13	0.00
04/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12864	13	12864	13	0.00
04/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	12966	14	12966	14	0.00
04/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	114	0	114	0	0.00
04/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	119	0	119	0	0.00
04/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	116	0	116	0	0.00
04/08/2021	2044 On 03-February-22			Bond Future	11.01	82.1809	11.0119	82.1809	0.00
04/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5783	6	5783	6	0.00
04/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5736	6	5736	6	0.00
04/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5691	6	5691	6	0.00
04/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1840	2	1840	2	0.00
04/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1822	2	1822	2	0.00
04/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1804	2	1804	2	0.00
04/08/2021	2044 On 05-May-22			Bond Future	11.20	83.1535	11.1967	83.1535	0.00
04/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6931	7	6931	7	0.00
04/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6887	7	6887	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
04/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6843	7	6843	7	0.00
04/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2261	2	2261	2	0.00
04/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2244	2	2244	2	0.00
04/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2227	2	2227	2	0.00
04/08/2021	2044 On 04-August-22			Bond Future	11.39	79.7399	11.3922	79.7399	0.00
04/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3486	4	3486	4	0.00
04/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3456	4	3456	4	0.00
04/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3426	4	3426	4	0.00
04/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5518	5	5518	5	0.00
04/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5479	5	5479	5	0.00
04/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5441	5	5441	5	0.00
04/08/2021	2046 On 05-August-21			Bond Future	108.34	108.4165	108.3374	108.4165	7,557.00
04/08/2021	2046 On 04-November-21			Bond Future	107.68	107.7652	107.6831	107.7652	18,100.00
04/08/2021	2046 On 03-February-22			Bond Future	108.95	109.0352	108.9508	109.0352	0.00
04/08/2021	2046 On 05-May-22			Bond Future	108.40	108.4817	108.3953	108.4817	0.00
04/08/2021	2046 On 04-August-22			Bond Future	109.74	109.8305	109.7425	109.8305	0.00
04/08/2021	2050 On 05-August-21			Bond Future	109.88	109.5644	109.8830	109.5644	5,724.00
04/08/2021	2050 On 04-November-21			Bond Future	111.08	110.7630	111.0829	110.7630	10,845.00
04/08/2021	2050 On 03-February-22			Bond Future	110.43	110.1072	110.4294	110.1072	0.00
04/08/2021	2050 On 05-May-22			Bond Future	111.76	111.4351	111.7606	111.4351	0.00
04/08/2021	2050 On 04-August-22			Bond Future	111.15	110.8179	111.1466	110.8179	0.00
04/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	AL37 On 05-August-21			Index Future	798.12	799.4980	798.1160	799.4980	0.00
04/08/2021	AL37 On 04-November-21			Index Future	806.73	808.1300	806.7290	808.1300	0.00
04/08/2021	AL37 On 03-February-22			Index Future	816.03	817.4500	816.0310	817.4500	0.00
04/08/2021	AL37 On 05-May-22			Index Future	825.67	827.1090	825.6710	827.1090	0.00
04/08/2021	AL37 On 04-August-22			Index Future	835.63	837.0890	835.6330	837.0890	0.00
04/08/2021	AL7T On 05-August-21			Index Future	913.63	916.1930	913.6300	916.1930	0.00
04/08/2021	AL7T On 04-November-21			Index Future	923.49	926.0850	923.4900	926.0850	0.00
04/08/2021	AL7T On 03-February-22			Index Future	934.14	936.7660	934.1380	936.7660	0.00
04/08/2021	AL7T On 05-May-22			Index Future	945.17	947.8340	945.1730	947.8340	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
04/08/2021	AL7T On 04-August-22			Index Future	956.58	959.2710	956.5770	959.2710	0.00
04/08/2021	ALBI On 05-August-21			Index Future	801.99	805.1870	801.9890	805.1870	3.00
04/08/2021	ALBI On 04-November-21			Index Future	810.65	813.8810	810.6450	813.8810	115.00
04/08/2021	ALBI On 03-February-22			Index Future	819.99	823.2680	819.9910	823.2680	0.00
04/08/2021	ALBI On 05-May-22			Index Future	829.68	832.9950	829.6780	832.9950	0.00
04/08/2021	ALBI On 04-August-22			Index Future	839.69	843.0460	839.6880	843.0460	0.00
04/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	C446 On 31-March-46			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
04/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2021	ES33 On 05-August-21			Bond Future	11.11	79.5715	11.1076	79.5715	0.00
04/08/2021	ES33 On 04-November-21			Bond Future	11.34	76.6671	11.3403	76.6671	350.00
04/08/2021	ES33 On 03-February-22			Bond Future	11.58	77.5710	11.5812	77.5710	0.00
04/08/2021	ES33 On 05-May-22			Bond Future	11.83	74.7293	11.8252	74.7293	0.00
04/08/2021	ES33 On 04-August-22			Bond Future	12.08	75.6110	12.0801	75.6110	0.00
04/08/2021	ES42 On 05-August-21			Bond Future	11.69	78.3608	11.6875	78.3608	0.00
04/08/2021	ES42 On 04-November-21			Bond Future	11.91	74.9603	11.9100	74.9603	4,779.00
04/08/2021	ES42 On 03-February-22			Bond Future	12.13	75.8447	12.1331	75.8447	0.00
04/08/2021	ES42 On 05-May-22			Bond Future	12.37	72.5015	12.3671	72.5015	0.00
04/08/2021	ES42 On 04-August-22			Bond Future	12.60	73.3555	12.6048	73.3555	0.00
04/08/2021	GOVI On 05-August-21			GOVI	792.19	795.2870	792.1900	795.2870	18.00
04/08/2021	GOVI On 05-August-21	719.15	Call	GOVI	730400	76	730400	76	0.00
04/08/2021	GOVI On 05-August-21	719.13	Call	GOVI	730600	76	730600	76	0.00
04/08/2021	GOVI On 05-August-21	719.14	Call	GOVI	730500	76	730500	76	0.00
04/08/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-November-21			GOVI	800.74	803.8740	800.7400	803.8740	984.00
04/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	723200	75	723200	75	0.00
04/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	723300	75	723300	75	0.00
04/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	723400	75	723400	75	0.00
04/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 03-February-22			GOVI	809.97	813.1450	809.9720	813.1450	0.00
04/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	172220	20	172220	20	0.00
04/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	172320	20	172320	20	0.00
04/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	172120	20	172120	20	0.00
04/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 03-February-22	792.74	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
04/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 05-May-22			GOVI	819.54	822.7530	819.5410	822.7530	0.00
04/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	313010	35	313010	35	0.00
04/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	313110	35	313110	35	0.00
04/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	312910	35	312910	35	0.00
04/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-August-22			GOVI	829.43	832.6800	829.4290	832.6800	0.00
04/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	101590	13	101590	13	0.00
04/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	101690	13	101690	13	0.00
04/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	101490	13	101490	13	0.00
04/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2021	IGOV On 05-August-21			Index Future	292.33	291.9750	292.3300	291.9750	2.00
04/08/2021	IGOV On 04-November-21			Index Future	295.56	295.2010	295.5580	295.2010	475.00
04/08/2021	IGOV On 03-February-22			Index Future	299.04	298.6770	299.0370	298.6770	0.00
04/08/2021	IGOV On 05-May-22			Index Future	302.64	302.2770	302.6410	302.2770	0.00
04/08/2021	IGOV On 04-August-22			Index Future	306.36	305.9950	306.3630	305.9950	0.00
04/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
04/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
04/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
04/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
04/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	30,000.00
04/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.80	96.2100	3.8000	96.2100	0.00
04/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.83	96.1800	3.8300	96.1800	0.00
04/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0550	3.9550	96.0550	0.00
04/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.00	96.0200	4.0000	96.0200	0.00
04/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.18	95.8300	4.1800	95.8300	0.00
04/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4950	4.5300	95.4950	471.00
04/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.73	95.2900	4.7300	95.2900	0.00
04/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.02	95.0050	5.0200	95.0050	0.00
04/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.21	94.8250	5.2050	94.8250	0.00
04/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.42	94.5950	5.4150	94.5950	0.00
04/08/2021	R023 On 05-August-21			Bond Future	4.98	107.5857	4.9765	107.5857	3,363.00
04/08/2021	R023 On 05-August-21	5.31	Call	Bond Future	505	1	505	1	0.00
04/08/2021	R023 On 05-August-21	5.29	Call	Bond Future	475	1	475	1	0.00
04/08/2021	R023 On 05-August-21	5.30	Call	Bond Future	490	1	490	1	0.00
04/08/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R023 On 04-November-21			Bond Future	5.11	104.8291	5.1051	104.8291	13,768.00
04/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	110	0	110	0	0.00
04/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	105	0	105	0	0.00
04/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	100	0	100	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
04/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	363	0	363	0	0.00
04/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	355	0	355	0	0.00
04/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	347	0	347	0	0.00
04/08/2021	R023 On 03-February-22			Bond Future	5.23	106.0391	5.2290	106.0391	0.00
04/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	174	0	174	0	0.00
04/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	169	0	169	0	0.00
04/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	179	0	179	0	0.00
04/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	333	0	333	0	0.00
04/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	344	0	344	0	0.00
04/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	339	0	339	0	0.00
04/08/2021	R023 On 05-May-22			Bond Future	5.37	103.3827	5.3681	103.3827	0.00
04/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	816	1	816	1	0.00
04/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	809	1	809	1	0.00
04/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	822	1	822	1	0.00
04/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	79	0	79	0	0.00
04/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	81	0	81	0	0.00
04/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	80	0	80	0	0.00
04/08/2021	R023 On 04-August-22			Bond Future	5.58	104.6134	5.5814	104.6134	0.00
04/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	413	0	413	0	0.00
04/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	409	0	409	0	0.00
04/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	417	0	417	0	0.00
04/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	159	0	159	0	0.00
04/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	162	0	162	0	0.00
04/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	160	0	160	0	0.00
04/08/2021	R035 On 05-August-21			Bond Future	10.17	94.9320	10.1672	94.9320	43,793.00
04/08/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/08/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/08/2021	R035 On 05-August-21	10.77	Call	Bond Future	3955	4	3955	4	0.00
04/08/2021	R035 On 05-August-21	10.02	Call	Bond Future	12	0	12	0	0.00
04/08/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/08/2021	R035 On 05-August-21	11.37	Call	Bond Future	7648	8	7648	8	0.00
04/08/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R035 On 05-August-21	5.31	Put	Bond Future	43542	43	43542	43	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
04/08/2021	R035 On 05-August-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R035 On 05-August-21	10.02	Put	Bond Future	1017	1	1017	1	0.00
04/08/2021	R035 On 05-August-21	5.29	Put	Bond Future	43775	43	43775	43	0.00
04/08/2021	R035 On 05-August-21	5.30	Put	Bond Future	43658	43	43658	43	0.00
04/08/2021	R035 On 04-November-21			Bond Future	10.36	91.4729	10.3615	91.4729	81,508.00
04/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5981	6	5981	6	0.00
04/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19142	20	19142	20	0.00
04/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8810	9	8810	9	0.00
04/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1875	2	1875	2	782.00
04/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12806	13	12806	13	0.00
04/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12755	13	12755	13	0.00
04/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3201	3	3201	3	0.00
04/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1527	2	1527	2	350.00
04/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1554	2	1554	2	400.00
04/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3283	3	3283	3	400.00
04/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5386	6	5386	6	0.00
04/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12856	13	12856	13	0.00
04/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	76	0	76	0	0.00
04/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	828	1	828	1	782.00
04/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2747	2	2747	2	0.00
04/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	300	0	300	0	782.00
04/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1604	1	1604	1	0.00
04/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3166	3	3166	3	0.00
04/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1650	1	1650	1	350.00
04/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3206	3	3206	3	0.00
04/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	695	1	695	1	350.00
04/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	79	0	79	0	0.00
04/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	78	0	78	0	0.00
04/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	3	0	3	0	400.00
04/08/2021	R035 On 03-February-22			Bond Future	10.56	92.5289	10.5614	92.5289	0.00
04/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4965	5	4965	5	0.00
04/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8744	9	8744	9	0.00
04/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1767	2	1767	2	280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	917	1	917	1	683.00
04/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5785	6	5785	6	0.00
04/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2450	3	2450	3	1,600.00
04/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5962	6	5962	6	0.00
04/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2193	2	2193	2	200.00
04/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8032	8	8032	8	0.00
04/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4881	5	4881	5	0.00
04/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6456	7	6456	7	0.00
04/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5697	6	5697	6	0.00
04/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3417	4	3417	4	0.00
04/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5741	6	5741	6	0.00
04/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1608	1	1608	1	0.00
04/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1624	1	1624	1	0.00
04/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1375	1	1375	1	683.00
04/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	989	1	989	1	280.00
04/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1531	1	1531	1	200.00
04/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4152	4	4152	4	0.00
04/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1917	2	1917	2	1,600.00
04/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3818	4	3818	4	0.00
04/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1592	1	1592	1	0.00
04/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2853	3	2853	3	683.00
04/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6684	6	6684	6	0.00
04/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	857	1	857	1	1,800.00
04/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1954	2	1954	2	280.00
04/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4791	4	4791	4	0.00
04/08/2021	R035 On 05-May-22			Bond Future	10.76	89.1452	10.7597	89.1452	0.00
04/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7075	7	7075	7	0.00
04/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7032	7	7032	7	0.00
04/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6990	7	6990	7	0.00
04/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1808	2	1808	2	0.00
04/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1793	2	1793	2	0.00
04/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1779	2	1779	2	0.00
04/08/2021	R035 On 04-August-22			Bond Future	10.97	90.1814	10.9682	90.1814	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
04/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3418	4	3418	4	0.00
04/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4620	0	4620	0	0.00
04/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3136	0	3136	0	0.00
04/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1373	0	1373	0	100.00
04/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3360	3	3360	3	0.00
04/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3389	4	3389	4	0.00
04/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4846	5	4846	5	0.00
04/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4879	5	4879	5	0.00
04/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3650	0	3650	0	100.00
04/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5153	0	5153	0	100.00
04/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8596	0	8596	0	0.00
04/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4813	5	4813	5	0.00
04/08/2021	R186 On 05-August-21			Bond Future	7.34	115.4082	7.3421	115.4082	41,867.00
04/08/2021	R186 On 05-August-21	8.63	Call	Bond Future	5900	6	5900	6	0.00
04/08/2021	R186 On 05-August-21	8.62	Call	Bond Future	5856	6	5856	6	0.00
04/08/2021	R186 On 05-August-21	8.61	Call	Bond Future	5811	6	5811	6	0.00
04/08/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R186 On 04-November-21			Bond Future	7.53	116.6424	7.5259	116.6424	74,847.00
04/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5548	6	5548	6	0.00
04/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3056	3	3056	3	0.00
04/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2987	3	2987	3	0.00
04/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1974	2	1974	2	0.00
04/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3021	3	3021	3	0.00
04/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	474	0	474	0	0.00
04/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	483	0	483	0	0.00
04/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	465	0	465	0	0.00
04/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	119	0	119	0	15,177.00
04/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	882	1	882	1	15,177.00
04/08/2021	R186 On 03-February-22			Bond Future	7.71	112.7067	7.7131	112.7067	0.00
04/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1002	1	1002	1	0.00
04/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	986	1	986	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
04/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1017	1	1017	1	0.00
04/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2798	3	2798	3	0.00
04/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2854	3	2854	3	0.00
04/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2826	3	2826	3	0.00
04/08/2021	R186 On 05-May-22			Bond Future	7.92	114.0400	7.9151	114.0400	0.00
04/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3001	3	3001	3	0.00
04/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2975	3	2975	3	0.00
04/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3027	3	3027	3	0.00
04/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1408	1	1408	1	0.00
04/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1435	1	1435	1	0.00
04/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1422	1	1422	1	0.00
04/08/2021	R186 On 04-August-22			Bond Future	8.13	110.0997	8.1344	110.0997	0.00
04/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2319	2	2319	2	0.00
04/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2339	2	2339	2	0.00
04/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2359	2	2359	2	0.00
04/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2300	2	2300	2	0.00
04/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2317	2	2317	2	0.00
04/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2335	2	2335	2	0.00
04/08/2021	R197 On 05-August-21			Bond Future	322.44	322.3693	322.4437	322.3693	980.00
04/08/2021	R197 On 04-November-21			Bond Future	325.97	325.8962	325.9651	325.8962	1,274.00
04/08/2021	R197 On 03-February-22			Bond Future	321.65	321.5865	321.6515	321.5865	0.00
04/08/2021	R197 On 05-May-22			Bond Future	325.53	325.4652	325.5290	325.4652	0.00
04/08/2021	R197 On 04-August-22			Bond Future	321.26	321.1957	321.2577	321.1957	0.00
04/08/2021	R202 On 05-August-21			Bond Future	236.14	236.1232	236.1413	236.1232	3,560.00
04/08/2021	R202 On 04-November-21			Bond Future	238.72	238.7064	238.7203	238.7064	9,704.00
04/08/2021	R202 On 03-February-22			Bond Future	237.20	237.1904	237.2009	237.1904	0.00
04/08/2021	R202 On 05-May-22			Bond Future	240.06	240.0510	240.0601	240.0510	0.00
04/08/2021	R202 On 04-August-22			Bond Future	238.63	238.6181	238.6256	238.6181	0.00
04/08/2021	R209 On 05-August-21			Bond Future	10.16	73.0914	10.1570	73.0914	11,350.00
04/08/2021	R209 On 05-August-21	11.80	Call	Bond Future	8810	9	8810	9	0.00
04/08/2021	R209 On 05-August-21	11.79	Call	Bond Future	8761	9	8761	9	0.00
04/08/2021	R209 On 05-August-21	11.81	Call	Bond Future	8858	9	8858	9	0.00
04/08/2021	R209 On 05-August-21	11.81	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
04/08/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R209 On 04-November-21			Bond Future	10.33	70.7332	10.3297	70.7332	33,577.00
04/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	320	0	320	0	6,000.00
04/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9699	10	9699	10	0.00
04/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1115	1	1115	1	0.00
04/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8892	9	8892	9	0.00
04/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2507	3	2507	3	0.00
04/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9744	10	9744	10	0.00
04/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9654	10	9654	10	0.00
04/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	114	0	114	0	0.00
04/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	154	0	154	0	9,000.00
04/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3048	3	3048	3	3,100.00
04/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	116	0	116	0	0.00
04/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	118	0	118	0	0.00
04/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1536	1	1536	1	9,400.00
04/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5332	5	5332	5	0.00
04/08/2021	R209 On 03-February-22			Bond Future	10.50	71.5500	10.5032	71.5500	0.00
04/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4453	5	4453	5	0.00
04/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4415	5	4415	5	0.00
04/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4378	5	4378	5	0.00
04/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1561	1	1561	1	0.00
04/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1545	1	1545	1	0.00
04/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1530	1	1530	1	0.00
04/08/2021	R209 On 05-May-22			Bond Future	10.68	69.2551	10.6805	69.2551	0.00
04/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5672	6	5672	6	0.00
04/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5635	6	5635	6	0.00
04/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5599	6	5599	6	0.00
04/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1661	2	1661	2	0.00
04/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1648	2	1648	2	0.00
04/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1634	2	1634	2	0.00
04/08/2021	R209 On 04-August-22			Bond Future	10.86	70.0603	10.8631	70.0603	0.00
04/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2816	3	2816	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
04/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2865	3	2865	3	0.00
04/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2841	3	2841	3	0.00
04/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4378	4	4378	4	0.00
04/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4409	4	4409	4	0.00
04/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4347	4	4347	4	0.00
04/08/2021	R210 On 05-August-21			Bond Future	210.98	210.2886	210.9756	210.2886	1,245.00
04/08/2021	R210 On 04-November-21			Bond Future	210.49	209.8039	210.4940	209.8039	1,486.00
04/08/2021	R210 On 03-February-22			Bond Future	212.97	212.2765	212.9720	212.2765	0.00
04/08/2021	R210 On 05-May-22			Bond Future	212.71	212.0038	212.7060	212.0038	0.00
04/08/2021	R210 On 04-August-22			Bond Future	215.35	214.6394	215.3495	214.6394	0.00
04/08/2021	R212 On 05-August-21			Bond Future	173.17	173.1962	173.1678	173.1962	505.00
04/08/2021	R212 On 04-November-21			Bond Future	175.06	175.0910	175.0589	175.0910	1,025.00
04/08/2021	R213 On 05-August-21			Bond Future	9.21	89.4651	9.2071	89.4651	1,425.00
04/08/2021	R213 On 05-August-21	10.86	Call	Bond Future	8776	9	8776	9	0.00
04/08/2021	R213 On 05-August-21	10.78	Call	Bond Future	8379	9	8379	9	0.00
04/08/2021	R213 On 05-August-21	10.14	Call	Bond Future	5104	5	5104	5	0.00
04/08/2021	R213 On 05-August-21	9.34	Call	Bond Future	767	1	767	1	0.00
04/08/2021	R213 On 05-August-21	10.85	Call	Bond Future	8727	9	8727	9	0.00
04/08/2021	R213 On 05-August-21	10.84	Call	Bond Future	8677	9	8677	9	0.00
04/08/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R213 On 05-August-21	9.34	Put	Bond Future	15	0	15	0	0.00
04/08/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R213 On 04-November-21			Bond Future	9.39	86.8928	9.3917	86.8928	9,537.00
04/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8927	9	8927	9	0.00
04/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8881	9	8881	9	0.00
04/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8972	9	8972	9	0.00
04/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	130	0	130	0	0.00
04/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	128	0	128	0	0.00
04/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	126	0	126	0	0.00
04/08/2021	R213 On 03-February-22			Bond Future	9.58	87.8958	9.5814	87.8958	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
04/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4467	5	4467	5	0.00
04/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1496	1	1496	1	220.00
04/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6123	6	6123	6	0.00
04/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1647	2	1647	2	430.00
04/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4764	5	4764	5	0.00
04/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3070	3	3070	3	0.00
04/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4394	4	4394	4	0.00
04/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2543	3	2543	3	0.00
04/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3756	4	3756	4	0.00
04/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3722	4	3722	4	0.00
04/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6405	6	6405	6	0.00
04/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3858	4	3858	4	0.00
04/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	865	1	865	1	102.00
04/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	633	1	633	1	200.00
04/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3790	4	3790	4	0.00
04/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2551	2	2551	2	200.00
04/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5932	6	5932	6	0.00
04/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1654	1	1654	1	430.00
04/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3612	3	3612	3	0.00
04/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5187	5	5187	5	0.00
04/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	824	1	824	1	220.00
04/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	887	1	887	1	430.00
04/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1689	2	1689	2	0.00
04/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1725	2	1725	2	0.00
04/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1707	2	1707	2	0.00
04/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1418	1	1418	1	200.00
04/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2120	2	2120	2	102.00
04/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1278	1	1278	1	102.00
04/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1389	1	1389	1	220.00
04/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3848	4	3848	4	0.00
04/08/2021	R213 On 05-May-22			Bond Future	9.77	85.4034	9.7710	85.4034	0.00
04/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5775	6	5775	6	0.00
04/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5812	6	5812	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
04/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5739	6	5739	6	0.00
04/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1399	1	1399	1	0.00
04/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1423	1	1423	1	0.00
04/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1411	1	1411	1	0.00
04/08/2021	R213 On 04-August-22			Bond Future	9.97	86.4001	9.9714	86.4001	0.00
04/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3094	3	3094	3	0.00
04/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3068	3	3068	3	0.00
04/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3043	3	3043	3	0.00
04/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3454	3	3454	3	0.00
04/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3505	3	3505	3	0.00
04/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3479	3	3479	3	0.00
04/08/2021	R214 On 05-August-21			Bond Future	10.62	69.7944	10.6170	69.7944	10,486.00
04/08/2021	R214 On 05-August-21	12.02	Call	Bond Future	7591	8	7591	8	0.00
04/08/2021	R214 On 05-August-21	12.03	Call	Bond Future	7640	8	7640	8	0.00
04/08/2021	R214 On 05-August-21	12.01	Call	Bond Future	7542	8	7542	8	0.00
04/08/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R214 On 04-November-21			Bond Future	10.79	67.2639	10.7904	67.2639	17,591.00
04/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8925	9	8925	9	0.00
04/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8881	9	8881	9	0.00
04/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8838	9	8838	9	0.00
04/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	173	0	173	0	0.00
04/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	168	0	168	0	0.00
04/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	170	0	170	0	0.00
04/08/2021	R214 On 03-February-22			Bond Future	10.97	68.0404	10.9678	68.0404	0.00
04/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4190	4	4190	4	0.00
04/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4154	4	4154	4	0.00
04/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4226	4	4226	4	0.00
04/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1832	2	1832	2	0.00
04/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1815	1	1815	1	0.00
04/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1798	1	1798	1	0.00
04/08/2021	R214 On 05-May-22			Bond Future	11.14	65.5655	11.1425	65.5655	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
04/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5172	6	5172	6	0.00
04/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5137	5	5137	5	0.00
04/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5207	6	5207	6	0.00
04/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	2018	2	2018	2	0.00
04/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	2003	2	2003	2	0.00
04/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1987	2	1987	2	0.00
04/08/2021	R214 On 04-August-22			Bond Future	11.32	66.3265	11.3248	66.3265	0.00
04/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2725	3	2725	3	0.00
04/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2700	3	2700	3	0.00
04/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2749	3	2749	3	0.00
04/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4624	4	4624	4	0.00
04/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4656	4	4656	4	0.00
04/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4592	4	4592	4	0.00
04/08/2021	R248 On 05-August-21			Bond Future	10.58	88.2494	10.5819	88.2494	62,616.00
04/08/2021	R248 On 05-August-21	12.51	Call	Bond Future	12668	13	12668	13	0.00
04/08/2021	R248 On 05-August-21	12.50	Call	Bond Future	12611	13	12611	13	0.00
04/08/2021	R248 On 05-August-21	10.00	Call	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	10.50	Call	Bond Future	59	0	59	0	0.00
04/08/2021	R248 On 05-August-21	12.52	Call	Bond Future	12724	13	12724	13	0.00
04/08/2021	R248 On 05-August-21	11.20	Call	Bond Future	4472	5	4472	5	0.00
04/08/2021	R248 On 05-August-21	10.30	Call	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	10.90	Call	Bond Future	2355	3	2355	3	0.00
04/08/2021	R248 On 05-August-21	10.60	Call	Bond Future	342	1	342	1	0.00
04/08/2021	R248 On 05-August-21	10.60	Put	Bond Future	205	0	205	0	0.00
04/08/2021	R248 On 05-August-21	10.90	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	10.50	Put	Bond Future	685	0	685	0	0.00
04/08/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	11.20	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 05-August-21	10.30	Put	Bond Future	2189	2	2189	2	0.00
04/08/2021	R248 On 05-August-21	10.00	Put	Bond Future	4629	4	4629	4	0.00
04/08/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
04/08/2021	R248 On 04-November-21			Bond Future	10.75	84.7818	10.7531	84.7818	167,643.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	830	1	830	1	1,050.00
04/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1053	1	1053	1	0.00
04/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	135	0	135	0	0.00
04/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13323	14	13323	14	0.00
04/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13271	14	13271	14	0.00
04/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2655	3	2655	3	1,050.00
04/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13375	14	13375	14	0.00
04/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	112	0	112	0	0.00
04/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5097	5	5097	5	0.00
04/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2310	2	2310	2	0.00
04/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	117	0	117	0	0.00
04/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	114	0	114	0	0.00
04/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9479	9	9479	9	0.00
04/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4521	4	4521	4	0.00
04/08/2021	R248 On 03-February-22			Bond Future	10.93	85.7605	10.9285	85.7605	0.00
04/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5831	6	5831	6	0.00
04/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	552	0	552	0	1,300.00
04/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2004	0	2004	0	1,300.00
04/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5784	6	5784	6	0.00
04/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5737	6	5737	6	0.00
04/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1969	2	1969	2	0.00
04/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5184	0	5184	0	0.00
04/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9413	0	9413	0	0.00
04/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	2007	2	2007	2	0.00
04/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1988	2	1988	2	0.00
04/08/2021	R248 On 05-May-22			Bond Future	11.10	82.3600	11.1011	82.3600	0.00
04/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6949	7	6949	7	0.00
04/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6904	7	6904	7	0.00
04/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6859	7	6859	7	0.00
04/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2289	2	2289	2	0.00
04/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2254	2	2254	2	0.00
04/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2272	2	2272	2	0.00
04/08/2021	R248 On 04-August-22			Bond Future	11.28	83.3160	11.2814	83.3160	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
04/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3543	4	3543	4	0.00
04/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3481	4	3481	4	0.00
04/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3512	4	3512	4	0.00
04/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5535	5	5535	5	0.00
04/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5575	5	5575	5	0.00
04/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5495	5	5495	5	0.00