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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/03/2021 TO: 03/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	1386 On 28-February-31			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
03/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	2025 On 06-May-21			Bond Future	150.03	150.5285	150.0291	150.5285	7,768.00
03/03/2021	2025 On 05-August-21			Bond Future	150.13	150.6405	150.1340	150.6405	0.00
03/03/2021	2025 On 04-November-21			Bond Future	151.81	152.3244	151.8112	152.3244	0.00
03/03/2021	2025 On 03-February-22			Bond Future	151.99	152.5138	151.9941	152.5138	0.00
03/03/2021	2029 On 06-May-21			Bond Future	107.39	107.1438	107.3941	107.1438	2,382.00
03/03/2021	2029 On 05-August-21			Bond Future	108.56	108.3129	108.5648	108.3129	0.00
03/03/2021	2029 On 04-November-21			Bond Future	108.63	108.3733	108.6272	108.3733	0.00
03/03/2021	2029 On 03-February-22			Bond Future	109.87	109.6163	109.8726	109.6163	0.00
03/03/2021	2030 On 06-May-21			Bond Future	9.17	95.1892	95.2864	95.1892	113,446.00
03/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	13050	13	13	13	0.00
03/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	1234	1	1	1	0.00
03/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	314	0	0	0	0.00
03/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	1036	1	1	1	0.00
03/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	860	1	1	1	300.00
03/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1953	2	2	2	0.00
03/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	8448	8	8	8	0.00
03/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	13004	13	13	13	0.00
03/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	12958	13	13	13	0.00
03/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	1121	1	1	1	0.00
03/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	1354	1	1	1	0.00
03/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	2045	2	2	2	0.00
03/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	2368	2	2	2	0.00
03/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	2107	2	2	2	300.00
03/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	9456	9	9	9	0.00
03/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	4626	5	5	5	0.00
03/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	99	0	0	0	700.00
03/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	5165	5	5	5	0.00
03/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1749	2	2	2	0.00
03/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	390	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
03/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	1840	2	2	2	0.00
03/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	41	0	0	0	300.00
03/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1523	2	2	2	0.00
03/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1573	2	2	2	0.00
03/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2299	2	2	2	5,000.00
03/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	4	0	0	0	0.00
03/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	0	0	0.00
03/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	75	0	0	0	0.00
03/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	1650	2	2	2	700.00
03/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	7189	7	7	7	0.00
03/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	488	1	0	1	700.00
03/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	2642	3	3	3	2,500.00
03/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1336	1	1	1	0.00
03/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3135	3	3	3	0.00
03/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	2788	3	3	3	0.00
03/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	2467	3	2	3	2,500.00
03/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	5019	5	5	5	0.00
03/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	0	0	0.00
03/03/2021	2030 On 05-August-21			Bond Future	9.38	92.1992	92.2964	92.1992	0.00
03/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	5873	6	6	6	0.00
03/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	218	0	0	0	200.00
03/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1626	2	2	2	600.00
03/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	6400	6	6	6	0.00
03/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1291	1	1	1	200.00
03/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2882	3	3	3	600.00
03/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	13484	13	13	13	0.00
03/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	6319	6	6	6	0.00
03/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	6359	6	6	6	0.00
03/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	896	1	1	1	0.00
03/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	906	1	1	1	0.00
03/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	63	0	0	0	600.00
03/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	9998	10	10	10	0.00
03/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1017	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	4636	5	5	5	0.00
03/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	887	1	1	1	0.00
03/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	2494	3	2	3	0.00
03/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4006	4	4	4	0.00
03/03/2021	2030 On 04-November-21			Bond Future	9.58	93.2091	93.3067	93.2091	0.00
03/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1555	2	2	2	300.00
03/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	9808	10	10	10	0.00
03/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	6741	7	7	7	0.00
03/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	6672	7	7	7	0.00
03/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	865	1	1	1	300.00
03/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	6706	7	7	7	0.00
03/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1529	2	2	2	0.00
03/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1544	2	2	2	0.00
03/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	5976	6	6	6	0.00
03/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	642	1	1	1	300.00
03/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	8146	8	8	8	0.00
03/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1515	2	2	2	0.00
03/03/2021	2030 On 03-February-22			Bond Future	9.80	90.2530	90.3512	90.2530	0.00
03/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3769	4	4	4	0.00
03/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2929	3	3	3	0.00
03/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2906	3	3	3	0.00
03/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2952	3	3	3	0.00
03/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1118	1	1	1	101.00
03/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2725	3	3	3	0.00
03/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5073	5	5	5	101.00
03/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	4775	5	5	5	0.00
03/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	8705	9	9	9	0.00
03/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	4834	5	5	5	0.00
03/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	4804	5	5	5	0.00
03/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	3886	4	4	4	101.00
03/03/2021	2032 On 06-May-21			Bond Future	9.89	90.0057	90.1432	90.0057	126,403.00
03/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	12270	12	12	12	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
03/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	12221	12	12	12	0.00
03/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	3631	4	4	4	736.00
03/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	12319	12	12	12	0.00
03/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	14498	14	14	14	0.00
03/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	16	0	0	0	0.00
03/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	17	0	0	0	0.00
03/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	736.00
03/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	983	1	1	1	0.00
03/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	0	0	0.00
03/03/2021	2032 On 05-August-21			Bond Future	10.10	90.9657	91.1037	90.9657	0.00
03/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	7851	8	8	8	0.00
03/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	7893	8	8	8	0.00
03/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	7935	8	8	8	0.00
03/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	829	1	1	1	0.00
03/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	840	1	1	1	0.00
03/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	851	1	1	1	0.00
03/03/2021	2032 On 04-November-21			Bond Future	10.31	87.8166	87.9553	87.8166	0.00
03/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	13262	13	13	13	0.00
03/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1506	2	2	2	700.00
03/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	8818	9	9	9	0.00
03/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	2543	3	3	3	700.00
03/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	8741	9	9	9	0.00
03/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	8780	9	9	9	0.00
03/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1260	1	1	1	0.00
03/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1284	1	1	1	0.00
03/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	7354	8	7	8	0.00
03/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1272	1	1	1	0.00
03/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	392	0	0	0	700.00
03/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	5335	6	5	6	0.00
03/03/2021	2032 On 03-February-22			Bond Future	10.53	88.8043	88.9442	88.8043	0.00
03/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	3288	3	3	3	0.00
03/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1374	1	1	1	97.00
03/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	1100	1	1	1	198.00

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03/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	4083	4	4	4	0.00
03/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	4111	4	4	4	0.00
03/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2516	3	3	3	0.00
03/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4719	5	5	5	0.00
03/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	4055	4	4	4	0.00
03/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	4028	4	4	4	0.00
03/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	4641	5	5	5	0.00
03/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	4556	5	5	5	198.00
03/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	4612	5	5	5	0.00
03/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4001	4	4	4	97.00
03/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	6640	7	7	7	198.00
03/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	10760	11	11	11	0.00
03/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	4584	5	5	5	0.00
03/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	5490	6	5	6	97.00
03/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	9577	10	10	10	0.00
03/03/2021	2033 On 06-May-21			Bond Future	101.49	101.4684	101.4859	101.4684	9,583.00
03/03/2021	2033 On 05-August-21			Bond Future	102.59	102.5754	102.5920	102.5754	0.00
03/03/2021	2033 On 04-November-21			Bond Future	102.51	102.4973	102.5135	102.4973	0.00
03/03/2021	2033 On 03-February-22			Bond Future	103.69	103.6729	103.6887	103.6729	0.00
03/03/2021	2037 On 06-May-21			Bond Future	10.80	85.2258	85.1039	85.2258	129,571.00
03/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	9839	10	10	10	0.00
03/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	9788	10	10	10	0.00
03/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	9737	10	10	10	0.00
03/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	128	0	0	0	0.00
03/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	134	0	0	0	0.00
03/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	131	0	0	0	0.00
03/03/2021	2037 On 05-August-21			Bond Future	11.02	81.8792	81.7551	81.8792	0.00
03/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	8381	9	8	9	0.00
03/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	8423	9	8	9	0.00
03/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	8466	9	8	9	0.00
03/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1071	1	1	1	0.00

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03/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1059	1	1	1	0.00
03/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1046	1	1	1	0.00
03/03/2021	2037 On 04-November-21			Bond Future	11.22	82.7763	82.6503	82.7763	0.00
03/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	10264	10	10	10	0.00
03/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	10225	10	10	10	0.00
03/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	10303	10	10	10	0.00
03/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1298	1	1	1	0.00
03/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1309	1	1	1	0.00
03/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1286	1	1	1	0.00
03/03/2021	2037 On 03-February-22			Bond Future	11.44	79.4528	79.3250	79.4528	0.00
03/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	4967	5	5	5	0.00
03/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	4905	5	5	5	0.00
03/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	4936	5	5	5	0.00
03/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	4803	5	5	5	0.00
03/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	4860	5	5	5	0.00
03/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	4831	5	5	5	0.00
03/03/2021	2038 On 06-May-21			Bond Future	115.70	115.7570	115.7011	115.7570	7,799.00
03/03/2021	2038 On 05-August-21			Bond Future	115.24	115.2983	115.2406	115.2983	0.00
03/03/2021	2038 On 04-November-21			Bond Future	116.53	116.5873	116.5281	116.5873	0.00
03/03/2021	2038 On 03-February-22			Bond Future	116.11	116.1723	116.1120	116.1723	0.00
03/03/2021	2040 On 06-May-21			Bond Future	10.94	87.2944	87.1636	87.2944	79,050.00
03/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	9599	10	10	10	0.00
03/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	14568	15	15	15	0.00
03/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	9545	10	10	10	0.00
03/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	1948	2	2	2	300.00
03/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	5144	5	5	5	300.00
03/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	9652	10	10	10	0.00
03/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	175	0	0	0	0.00
03/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	2689	3	3	3	0.00
03/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	862	1	1	1	0.00
03/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	183	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
03/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	16	0	0	0	300.00
03/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	179	0	0	0	0.00
03/03/2021	2040 On 05-August-21			Bond Future	11.15	83.7195	83.5863	83.7195	0.00
03/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	5094	5	5	5	900.00
03/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	19747	20	20	20	0.00
03/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	9277	9	9	9	0.00
03/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	3245	3	3	3	900.00
03/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	9232	9	9	9	0.00
03/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	9187	9	9	9	0.00
03/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	991	1	1	1	0.00
03/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	3914	4	4	4	0.00
03/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1015	1	1	1	0.00
03/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	36	0	0	0	900.00
03/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1003	1	1	1	0.00
03/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	2467	3	2	3	0.00
03/03/2021	2040 On 04-November-21			Bond Future	11.35	84.6370	84.5016	84.6370	0.00
03/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	10648	11	11	11	0.00
03/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	10607	11	11	11	0.00
03/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	10566	11	11	11	0.00
03/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1418	2	1	2	0.00
03/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1405	1	1	1	0.00
03/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1393	1	1	1	0.00
03/03/2021	2040 On 03-February-22			Bond Future	11.57	81.0841	80.9469	81.0841	0.00
03/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	5202	5	5	5	0.00
03/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	5170	5	5	5	0.00
03/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	5234	5	5	5	0.00
03/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5144	5	5	5	0.00
03/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5113	5	5	5	0.00
03/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5082	5	5	5	0.00
03/03/2021	2044 On 06-May-21			Bond Future	11.02	83.7137	83.5806	83.7137	61,815.00
03/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	9222	9	9	9	0.00
03/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	1345	1	1	1	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	6383	7	6	7	0.00
03/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	3688	4	4	4	3,100.00
03/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	3914	4	4	4	0.00
03/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	5817	6	6	6	0.00
03/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	2649	3	3	3	0.00
03/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	9483	10	9	10	0.00
03/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	9170	9	9	9	0.00
03/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	9118	9	9	9	0.00
03/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	227	0	0	0	0.00
03/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	222	0	0	0	0.00
03/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	195	0	0	0	3,100.00
03/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	747	1	1	1	3,100.00
03/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1347	1	1	1	3,100.00
03/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	632	1	1	1	0.00
03/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1451	1	1	1	0.00
03/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2103	2	2	2	3,100.00
03/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	217	0	0	0	0.00
03/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	3635	4	4	4	0.00
03/03/2021	2044 On 05-August-21			Bond Future	11.23	80.2258	80.0903	80.2258	0.00
03/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	9409	10	9	10	0.00
03/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	9365	10	9	10	0.00
03/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	9454	10	9	10	0.00
03/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	968	1	1	1	0.00
03/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	980	1	1	1	0.00
03/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	991	1	1	1	0.00
03/03/2021	2044 On 04-November-21			Bond Future	11.42	81.1049	80.9673	81.1049	0.00
03/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	10301	11	10	11	0.00
03/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	10261	10	10	10	0.00
03/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	10342	11	10	11	0.00
03/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1517	2	2	2	0.00
03/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1544	2	2	2	0.00
03/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1530	2	2	2	0.00
03/03/2021	2044 On 03-February-22			Bond Future	11.63	77.6376	77.4981	77.6376	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
03/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	5152	5	5	5	0.00
03/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	5087	5	5	5	0.00
03/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	5119	5	5	5	0.00
03/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5302	5	5	5	0.00
03/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	5334	5	5	5	0.00
03/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5270	5	5	5	0.00
03/03/2021	2046 On 06-May-21			Bond Future	103.52	103.7675	103.5206	103.7675	14,893.00
03/03/2021	2046 On 05-August-21			Bond Future	104.65	104.8998	104.6490	104.8998	0.00
03/03/2021	2046 On 04-November-21			Bond Future	104.01	104.2650	104.0108	104.2650	0.00
03/03/2021	2046 On 03-February-22			Bond Future	105.20	105.4611	105.2034	105.4611	0.00
03/03/2021	2050 On 06-May-21			Bond Future	107.05	106.9339	107.0539	106.9339	10,904.00
03/03/2021	2050 On 05-August-21			Bond Future	106.29	106.1732	106.2933	106.1732	0.00
03/03/2021	2050 On 04-November-21			Bond Future	107.48	107.3601	107.4808	107.3601	0.00
03/03/2021	2050 On 03-February-22			Bond Future	106.77	106.6439	106.7657	106.6439	0.00
03/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	AL37 On 06-May-21			Index Future	780.13	779.3830	780.1280	779.3830	0.00
03/03/2021	AL37 On 05-August-21			Index Future	788.35	787.5990	788.3490	787.5990	0.00
03/03/2021	AL37 On 04-November-21			Index Future	797.06	796.2980	797.0550	796.2980	0.00
03/03/2021	AL37 On 03-February-22			Index Future	806.00	805.2400	806.0040	805.2400	0.00
03/03/2021	AL7T On 06-May-21			Index Future	875.27	874.3740	875.2650	874.3740	0.00
03/03/2021	AL7T On 05-August-21			Index Future	884.49	883.5930	884.4890	883.5930	0.00
03/03/2021	AL7T On 04-November-21			Index Future	894.26	893.3520	894.2560	893.3520	0.00
03/03/2021	AL7T On 03-February-22			Index Future	904.30	903.3830	904.2970	903.3830	0.00
03/03/2021	ALBI On 06-May-21			Index Future	768.24	768.5140	768.2360	768.5140	309.00
03/03/2021	ALBI On 05-August-21			Index Future	776.33	776.6160	776.3320	776.6160	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
03/03/2021	ALBI On 04-November-21			Index Future	784.91	785.1940	784.9050	785.1940	0.00
03/03/2021	ALBI On 03-February-22			Index Future	793.72	794.0100	793.7170	794.0100	0.00
03/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
03/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2021	ES33 On 06-May-21			Bond Future	11.49	75.2247	75.1332	75.2247	350.00
03/03/2021	ES33 On 05-August-21			Bond Future	11.75	76.0268	75.9335	76.0268	0.00
03/03/2021	ES33 On 04-November-21			Bond Future	12.01	73.0842	72.9893	73.0842	0.00
03/03/2021	ES33 On 03-February-22			Bond Future	12.29	73.9061	73.8098	73.9061	0.00
03/03/2021	ES42 On 06-May-21			Bond Future	12.05	73.4566	73.4147	73.4566	4,779.00
03/03/2021	ES42 On 05-August-21			Bond Future	12.30	74.2406	74.1974	74.2406	0.00
03/03/2021	ES42 On 04-November-21			Bond Future	12.55	70.7957	70.7515	70.7957	0.00
03/03/2021	ES42 On 03-February-22			Bond Future	12.81	71.5926	71.5475	71.5926	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
03/03/2021	GOVI On 06-May-21			GOVI	759.12	759.3460	759.1180	759.3460	975.00
03/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	804280	81	80	81	0.00
03/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	804380	81	80	81	0.00
03/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	804480	81	80	81	0.00
03/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 05-August-21			GOVI	767.12	767.3510	767.1180	767.3510	0.00
03/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	479680	48	48	48	0.00
03/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	479780	48	48	48	0.00
03/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	479880	48	48	48	0.00
03/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 04-November-21			GOVI	775.59	775.8260	775.5890	775.8260	0.00
03/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	471690	47	47	47	0.00
03/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	471790	47	47	47	0.00
03/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	471890	47	47	47	0.00
03/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 03-February-22			GOVI	784.30	784.5380	784.2970	784.5380	0.00
03/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
03/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	84630	8	8	8	0.00
03/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	84430	8	8	8	0.00
03/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	84530	8	8	8	0.00
03/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2021	IGOV On 06-May-21			Index Future	279.10	279.2250	279.1020	279.2250	898.00
03/03/2021	IGOV On 05-August-21			Index Future	282.11	282.2370	282.1120	282.2370	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
03/03/2021	IGOV On 04-November-21			Index Future	285.30	285.4220	285.2950	285.4220	0.00
03/03/2021	IGOV On 03-February-22			Index Future	288.57	288.6940	288.5650	288.6940	0.00
03/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
03/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
03/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
03/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7500	90.7500	90.7500	51.00
03/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.25	90.2700	90.2500	90.2700	0.00
03/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.46	90.4900	90.4600	90.4900	0.00
03/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.70	93.7400	93.7000	93.7400	0.00
03/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.31	94.3600	94.3100	94.3600	0.00
03/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.84	86.8900	86.8400	86.8900	0.00
03/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.49	92.5600	92.4900	92.5600	0.00
03/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.33	81.7100	81.3300	81.7100	0.00
03/03/2021	IS10 On 16-March-26			Interest Rate Swap	77.97	78.3900	77.9700	78.3900	0.00
03/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.48	76.9400	76.4800	76.9400	0.00
03/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.59	79.0700	78.5900	79.0700	0.00
03/03/2021	IS10 On 21-December-26			Interest Rate Swap	82.67	83.1700	82.6700	83.1700	0.00
03/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.25	81.7700	81.2500	81.7700	0.00
03/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.40	83.9500	83.4000	83.9500	0.00
03/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.27	89.8300	89.2700	89.8300	0.00
03/03/2021	IS10 On 20-December-27			Interest Rate Swap	89.75	90.3300	89.7500	90.3300	0.00
03/03/2021	IS10 On 22-March-28			Interest Rate Swap	82.88	83.5100	82.8800	83.5100	0.00
03/03/2021	IS10 On 20-June-28			Interest Rate Swap	90.76	91.4000	90.7600	91.4000	0.00
03/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3350	96.3450	96.3350	0.00
03/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.71	96.2750	96.2950	96.2750	0.00
03/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.72	96.2600	96.2800	96.2600	0.00
03/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.76	96.2250	96.2450	96.2250	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
03/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.78	96.1900	96.2200	96.1900	0.00
03/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.87	96.1100	96.1300	96.1100	0.00
03/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.89	96.0800	96.1100	96.0800	30,000.00
03/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.21	95.7550	95.7950	95.7550	0.00
03/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.45	95.5000	95.5500	95.5000	0.00
03/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.2100	95.2600	95.2100	471.00
03/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.95	94.9950	95.0550	94.9950	0.00
03/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.22	94.7350	94.7850	94.7350	0.00
03/03/2021	R023 On 06-May-21			Bond Future	5.37	105.5132	105.5527	105.5132	40,958.00
03/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3755	4	4	4	0.00
03/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3739	4	4	4	0.00
03/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3772	4	4	4	0.00
03/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R023 On 05-August-21			Bond Future	5.55	106.6382	106.6769	106.6382	0.00
03/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	340	0	0	0	0.00
03/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	334	0	0	0	0.00
03/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	327	0	0	0	0.00
03/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	724	1	1	1	0.00
03/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	716	1	1	1	0.00
03/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	707	1	1	1	0.00
03/03/2021	R023 On 04-November-21			Bond Future	5.78	103.8979	103.9362	103.8979	0.00
03/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	138	0	0	0	0.00
03/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	134	0	0	0	0.00
03/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	131	0	0	0	0.00
03/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1248	1	1	1	0.00
03/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1238	1	1	1	0.00
03/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1228	1	1	1	0.00
03/03/2021	R023 On 03-February-22			Bond Future	6.10	105.0657	105.1041	105.0657	0.00
03/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	186	0	0	0	0.00
03/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	188	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
03/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	190	0	0	0	0.00
03/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1238	1	1	1	0.00
03/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1246	1	1	1	0.00
03/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1254	1	1	1	0.00
03/03/2021	R035 On 06-May-21			Bond Future	10.56	89.7531	89.6298	89.7531	99,426.00
03/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	10810	11	11	11	0.00
03/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	10757	11	11	11	0.00
03/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	4197	4	4	4	0.00
03/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	1715	2	2	2	600.00
03/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	4664	5	5	5	600.00
03/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	13640	14	14	14	0.00
03/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	5487	6	5	6	0.00
03/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	3155	3	3	3	1,650.00
03/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	9035	9	9	9	0.00
03/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	10862	11	11	11	0.00
03/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	2188	2	2	2	0.00
03/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	854	1	1	1	500.00
03/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	6636	7	7	7	0.00
03/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	12928	13	13	13	0.00
03/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	1282	1	1	1	223.00
03/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	24	0	0	0	1,650.00
03/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	3390	3	3	3	0.00
03/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	468	0	0	0	1,650.00
03/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	2749	3	3	3	0.00
03/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	16	0	0	0	600.00
03/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	2231	2	2	2	500.00
03/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	4264	4	4	4	0.00
03/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	76	0	0	0	0.00
03/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	74	0	0	0	0.00
03/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	169	0	0	0	223.00
03/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	689	1	1	1	223.00
03/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	1519	2	2	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
03/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	901	1	1	1	0.00
03/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1052	1	1	1	500.00
03/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	72	0	0	0	0.00
03/03/2021	R035 On 05-August-21			Bond Future	10.77	90.7101	90.5844	90.7101	0.00
03/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	3380	3	3	3	0.00
03/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1375	1	1	1	100.00
03/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	5635	6	6	6	0.00
03/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	47506	47	48	47	0.00
03/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	1951	2	2	2	100.00
03/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	47623	47	48	47	0.00
03/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	47740	48	48	48	0.00
03/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	3390	3	3	3	100.00
03/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	6345	6	6	6	0.00
03/03/2021	R035 On 04-November-21			Bond Future	10.99	87.2283	87.1007	87.2283	0.00
03/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	15497	16	15	16	0.00
03/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	6983	7	7	7	0.00
03/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	2152	2	2	2	782.00
03/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	10045	10	10	10	0.00
03/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	10004	10	10	10	0.00
03/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1912	2	2	2	400.00
03/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	3134	3	3	3	400.00
03/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	10085	10	10	10	0.00
03/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	4524	5	5	5	0.00
03/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	3949	4	4	4	782.00
03/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	7007	7	7	7	0.00
03/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1288	1	1	1	0.00
03/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2456	3	2	3	782.00
03/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	5438	6	5	6	0.00
03/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	7506	8	8	8	0.00
03/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1312	1	1	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
03/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1300	1	1	1	0.00
03/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	341	0	0	0	400.00
03/03/2021	R035 On 03-February-22			Bond Future	11.22	88.2092	88.0797	88.2092	0.00
03/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1411	1	1	1	683.00
03/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	4877	5	5	5	0.00
03/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	5351	5	5	5	0.00
03/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	3210	3	3	3	0.00
03/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	4847	5	5	5	0.00
03/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	4816	5	5	5	0.00
03/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	4797	5	5	5	0.00
03/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	4768	5	5	5	0.00
03/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	4324	4	4	4	683.00
03/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	4739	5	5	5	0.00
03/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	6700	7	7	7	683.00
03/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	11233	11	11	11	0.00
03/03/2021	R186 On 06-May-21			Bond Future	7.44	117.7665	117.9005	117.7665	106,179.00
03/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	15014	15	15	15	0.00
03/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	1024	1	1	1	0.00
03/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14973	15	15	15	0.00
03/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14932	15	15	15	0.00
03/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1698	2	2	2	15,177.00
03/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
03/03/2021	R186 On 05-August-21			Bond Future	7.63	113.7419	113.8760	113.7419	0.00
03/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	5075	5	5	5	0.00
03/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	5038	5	5	5	0.00
03/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	5001	5	5	5	0.00
03/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	547	1	1	1	0.00
03/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	540	1	1	1	0.00
03/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	533	1	1	1	0.00
03/03/2021	R186 On 04-November-21			Bond Future	7.83	114.9874	115.1220	114.9874	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
03/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3187	3	3	3	0.00
03/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3161	3	3	3	0.00
03/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3134	3	3	3	0.00
03/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	1972	2	2	2	0.00
03/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	1955	2	2	2	0.00
03/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1938	2	2	2	0.00
03/03/2021	R186 On 03-February-22			Bond Future	8.04	110.9988	111.1346	110.9988	0.00
03/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1372	1	1	1	0.00
03/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1387	1	1	1	0.00
03/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1402	1	1	1	0.00
03/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4572	5	5	5	0.00
03/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4601	5	5	5	0.00
03/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4629	5	5	5	0.00
03/03/2021	R197 On 06-May-21			Bond Future	319.61	319.6210	319.6126	319.6210	2,074.00
03/03/2021	R197 On 05-August-21			Bond Future	315.09	315.1056	315.0937	315.1056	0.00
03/03/2021	R197 On 04-November-21			Bond Future	318.61	318.6287	318.6143	318.6287	0.00
03/03/2021	R197 On 03-February-22			Bond Future	314.17	314.1849	314.1690	314.1849	0.00
03/03/2021	R202 On 06-May-21			Bond Future	226.67	226.6276	226.6679	226.6276	8,028.00
03/03/2021	R202 On 05-August-21			Bond Future	224.89	224.8496	224.8879	224.8496	0.00
03/03/2021	R202 On 04-November-21			Bond Future	227.40	227.3634	227.4003	227.3634	0.00
03/03/2021	R202 On 03-February-22			Bond Future	225.71	225.6695	225.7060	225.6695	0.00
03/03/2021	R209 On 06-May-21			Bond Future	10.46	69.3573	69.2473	69.3573	27,136.00
03/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	9246	9	9	9	0.00
03/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	2475	3	2	3	0.00
03/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	1492	2	1	2	5,325.00
03/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	4937	5	5	5	0.00
03/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	6438	7	6	7	0.00
03/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	9202	9	9	9	0.00
03/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	9158	9	9	9	0.00
03/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	306	0	0	0	2,150.00
03/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	1744	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	562	1	1	1	5,050.00
03/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	3914	4	4	4	0.00
03/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	954	1	1	1	0.00
03/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	9290	9	9	9	0.00
03/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	90	0	0	0	9,150.00
03/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	939	1	1	1	3,500.00
03/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	3666	4	4	4	0.00
03/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	4805	5	5	5	0.00
03/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	96	0	0	0	0.00
03/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	6127	6	6	6	0.00
03/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	94	0	0	0	0.00
03/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	361	0	0	0	3,750.00
03/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	2718	3	3	3	0.00
03/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	643	1	1	1	9,150.00
03/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	1694	2	2	2	6,250.00
03/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	92	0	0	0	0.00
03/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	2388	2	2	2	0.00
03/03/2021	R209 On 05-August-21			Bond Future	10.65	70.0971	69.9852	70.0971	0.00
03/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	7058	7	7	7	0.00
03/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	7021	7	7	7	0.00
03/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	7094	7	7	7	0.00
03/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1063	1	1	1	0.00
03/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1087	1	1	1	0.00
03/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1075	1	1	1	0.00
03/03/2021	R209 On 04-November-21			Bond Future	10.84	67.7244	67.6107	67.7244	1,795.00
03/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	1126	1	1	1	3,750.00
03/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	8200	8	8	8	0.00
03/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2982	3	3	3	0.00
03/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	7597	8	8	8	0.00
03/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	8233	8	8	8	0.00
03/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	8166	8	8	8	0.00
03/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1443	1	1	1	0.00
03/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	1699	2	2	2	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1455	2	1	2	0.00
03/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1468	2	1	2	0.00
03/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	4851	5	5	5	5,500.00
03/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	8976	9	9	9	0.00
03/03/2021	R209 On 03-February-22			Bond Future	11.03	68.4860	68.3708	68.4860	0.00
03/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	4394	4	4	4	0.00
03/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	4367	4	4	4	0.00
03/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	4340	4	4	4	0.00
03/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	4414	4	4	4	0.00
03/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	4387	4	4	4	0.00
03/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	4362	4	4	4	0.00
03/03/2021	R210 On 06-May-21			Bond Future	198.55	198.2713	198.5469	198.2713	1,183.00
03/03/2021	R210 On 05-August-21			Bond Future	200.71	200.4349	200.7113	200.4349	0.00
03/03/2021	R210 On 04-November-21			Bond Future	200.21	199.9355	200.2134	199.9355	0.00
03/03/2021	R210 On 03-February-22			Bond Future	202.51	202.2288	202.5092	202.2288	0.00
03/03/2021	R212 On 06-May-21			Bond Future	171.33	171.3382	171.3257	171.3382	3,114.00
03/03/2021	R212 On 05-August-21			Bond Future	170.86	170.8758	170.8613	170.8758	0.00
03/03/2021	R212 On 04-November-21			Bond Future	172.77	172.7862	172.7703	172.7862	0.00
03/03/2021	R213 On 06-May-21			Bond Future	9.54	85.2347	85.3863	85.2347	9,143.00
03/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	11970	12	12	12	0.00
03/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	11924	12	12	12	0.00
03/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	12015	12	12	12	0.00
03/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	9	0	0	0	0.00
03/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	0	0	0.00
03/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	0	0	0.00
03/03/2021	R213 On 05-August-21			Bond Future	9.74	86.1435	86.2958	86.1435	0.00
03/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	6396	6	6	6	0.00
03/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	4017	4	4	4	0.00
03/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	6699	7	7	7	0.00
03/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1793	2	2	2	0.00
03/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	6661	7	7	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
03/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	6623	7	7	7	0.00
03/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	933	1	1	1	0.00
03/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	922	1	1	1	0.00
03/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	1901	2	2	2	0.00
03/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4029	4	4	4	0.00
03/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	911	1	1	1	0.00
03/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1005	1	1	1	0.00
03/03/2021	R213 On 04-November-21			Bond Future	9.95	83.5570	83.7104	83.5570	0.00
03/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	7251	7	7	7	0.00
03/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	7216	7	7	7	0.00
03/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	7285	7	7	7	0.00
03/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1464	2	1	2	0.00
03/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1450	2	1	2	0.00
03/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1437	2	1	2	0.00
03/03/2021	R213 On 03-February-22			Bond Future	10.17	84.4964	84.6511	84.4964	0.00
03/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	4178	4	4	4	0.00
03/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2946	3	3	3	0.00
03/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3909	4	4	4	0.00
03/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2549	3	3	3	0.00
03/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3448	3	3	3	0.00
03/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3423	3	3	3	0.00
03/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1277	1	1	1	102.00
03/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	1085	1	1	1	200.00
03/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3473	3	3	3	0.00
03/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4428	5	4	5	0.00
03/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	5613	6	6	6	200.00
03/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	9441	10	9	10	0.00
03/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	8655	9	9	9	0.00
03/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4483	5	4	5	0.00
03/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4456	5	4	5	0.00
03/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	3990	4	4	4	200.00
03/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5053	5	5	5	102.00
03/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	3749	4	4	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2021	R214 On 06-May-21			Bond Future	10.89	65.9322	65.8788	65.9322	13,936.00
03/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	7474	8	7	8	0.00
03/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	7431	7	7	7	0.00
03/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	7389	7	7	7	0.00
03/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	276	0	0	0	0.00
03/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	271	0	0	0	0.00
03/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	266	0	0	0	0.00
03/03/2021	R214 On 05-August-21			Bond Future	11.08	66.6352	66.5805	66.6352	0.00
03/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	6403	6	6	6	0.00
03/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	6438	6	6	6	0.00
03/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	6369	6	6	6	0.00
03/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1458	1	1	1	0.00
03/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1487	1	1	1	0.00
03/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1472	1	1	1	0.00
03/03/2021	R214 On 04-November-21			Bond Future	11.27	64.0874	64.0316	64.0874	0.00
03/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	7861	8	8	8	0.00
03/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	7829	8	8	8	0.00
03/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	7797	8	8	8	0.00
03/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1803	2	2	2	0.00
03/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1774	2	2	2	0.00
03/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1789	2	2	2	0.00
03/03/2021	R214 On 03-February-22			Bond Future	11.47	64.8080	64.7513	64.8080	0.00
03/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	4364	4	4	4	0.00
03/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	4337	4	4	4	0.00
03/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	4390	4	4	4	0.00
03/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	4736	5	5	5	0.00
03/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	4710	5	5	5	0.00
03/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	4683	5	5	5	0.00
03/03/2021	R248 On 06-May-21			Bond Future	10.94	82.9534	82.8127	82.9534	134,821.00
03/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	9326	9	9	9	0.00
03/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	9273	9	9	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
03/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	9379	10	9	10	0.00
03/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	441	0	0	0	1,200.00
03/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	1868	2	2	2	1,200.00
03/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	2890	3	3	3	0.00
03/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	214	0	0	0	0.00
03/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	223	0	0	0	0.00
03/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	6087	6	6	6	0.00
03/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	218	0	0	0	0.00
03/03/2021	R248 On 05-August-21			Bond Future	11.13	83.8379	83.6947	83.8379	0.00
03/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	9589	10	10	10	0.00
03/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	760	1	1	1	1,300.00
03/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	9635	10	10	10	0.00
03/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1310	1	1	1	1,300.00
03/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2926	3	3	3	1,300.00
03/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	2037	2	2	2	1,300.00
03/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	9680	10	10	10	0.00
03/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	980	1	1	1	0.00
03/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	969	1	1	1	0.00
03/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	5901	6	6	6	0.00
03/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	4572	5	5	5	0.00
03/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	957	1	1	1	0.00
03/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	7501	7	8	7	0.00
03/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	9391	9	9	9	0.00
03/03/2021	R248 On 04-November-21			Bond Future	11.32	80.3440	80.1987	80.3440	0.00
03/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	10651	11	11	11	0.00
03/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	10610	11	11	11	0.00
03/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	10692	11	11	11	0.00
03/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1452	2	1	2	0.00
03/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1478	2	1	2	0.00
03/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1465	2	1	2	0.00
03/03/2021	R248 On 03-February-22			Bond Future	11.53	81.2475	81.1002	81.2475	0.00
03/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	5117	5	5	5	0.00
03/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	5084	5	5	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
03/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	5051	5	5	5	0.00
03/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	5347	5	5	5	0.00
03/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	5414	5	5	5	0.00
03/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	5380	5	5	5	0.00