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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/04/2021 TO: 01/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	2025 On 06-May-21			Bond Future	150.38	150.3978	150.3807	150.3978	5,536.00
01/04/2021	2025 On 05-August-21			Bond Future	150.48	150.4951	150.4772	150.4951	0.00
01/04/2021	2025 On 04-November-21			Bond Future	152.17	152.1891	152.1705	152.1891	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
01/04/2021	2025 On 03-February-22			Bond Future	152.35	152.3736	152.3546	152.3736	0.00
01/04/2021	2029 On 06-May-21			Bond Future	108.91	108.5834	108.9106	108.5834	2,808.00
01/04/2021	2029 On 05-August-21			Bond Future	110.09	109.7585	110.0888	109.7585	0.00
01/04/2021	2029 On 04-November-21			Bond Future	110.18	109.8435	110.1771	109.8435	0.00
01/04/2021	2029 On 03-February-22			Bond Future	111.44	111.1009	111.4381	111.1009	0.00
01/04/2021	2030 On 06-May-21			Bond Future	9.62	93.1467	92.7712	93.1467	114,969.00
01/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	487	1	0	1	0.00
01/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	391	0	0	0	0.00
01/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	96	0	0	0	0.00
01/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	310	0	0	0	300.00
01/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	10546	11	11	11	0.00
01/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	879	1	1	1	0.00
01/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	6081	6	6	6	0.00
01/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	431	1	0	1	0.00
01/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	547	1	1	1	0.00
01/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	933	1	1	1	0.00
01/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	970	1	1	1	300.00
01/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	7032	7	7	7	0.00
01/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1128	1	1	1	0.00
01/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	10500	11	11	11	0.00
01/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	10454	11	10	11	0.00
01/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	2722	3	3	3	0.00
01/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	761	1	1	1	0.00
01/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	3155	3	3	3	0.00
01/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	26	0	0	0	700.00
01/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	3368	3	3	3	0.00
01/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	896	1	1	1	0.00
01/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	15	0	0	0	0.00
01/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	2901	3	3	3	0.00
01/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	133	0	0	0	300.00
01/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	15	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
01/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	2976	3	3	3	0.00
01/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	4008	4	4	4	5,000.00
01/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	14	0	0	0	0.00
01/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	1099	1	1	1	700.00
01/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	9631	9	10	9	0.00
01/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	3091	3	3	3	700.00
01/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	224	0	0	0	0.00
01/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	4658	4	5	4	0.00
01/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	4467	4	4	4	2,500.00
01/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	2612	2	3	2	0.00
01/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	5100	5	5	5	0.00
01/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	4234	4	4	4	2,500.00
01/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	7316	7	7	7	0.00
01/04/2021	2030 On 05-August-21			Bond Future	9.85	90.1265	89.7466	90.1265	0.00
01/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1262	1	1	1	600.00
01/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	4917	5	5	5	0.00
01/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	2879	3	3	3	0.00
01/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	4482	5	4	5	0.00
01/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	225	0	0	0	200.00
01/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	4849	5	5	5	0.00
01/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1091	1	1	1	479.00
01/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4005	4	4	4	0.00
01/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1025	1	1	1	200.00
01/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2176	2	2	2	600.00
01/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	11179	12	11	12	0.00
01/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	4883	5	5	5	0.00
01/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	308	0	0	0	600.00
01/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1969	2	2	2	0.00
01/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	12555	12	13	12	0.00
01/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	2176	2	2	2	200.00
01/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	6919	7	7	7	0.00
01/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1986	2	2	2	0.00
01/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	4338	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	3431	3	3	3	479.00
01/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	6700	6	7	6	0.00
01/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	2467	2	2	2	479.00
01/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1953	2	2	2	0.00
01/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	6191	6	6	6	0.00
01/04/2021	2030 On 04-November-21			Bond Future	10.08	91.1206	90.7362	91.1206	0.00
01/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3376	4	3	4	1,102.00
01/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1291	1	1	1	300.00
01/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	8082	8	8	8	0.00
01/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	5368	6	5	6	0.00
01/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	5304	6	5	6	0.00
01/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	1917	2	2	2	1,102.00
01/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	7486	8	7	8	0.00
01/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	5336	6	5	6	0.00
01/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	781	1	1	1	300.00
01/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	8283	8	8	8	0.00
01/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1487	1	1	1	300.00
01/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2730	3	3	3	0.00
01/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2747	3	3	3	0.00
01/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	10632	10	11	10	0.00
01/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2713	3	3	3	0.00
01/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	6535	6	7	6	0.00
01/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1725	2	2	2	1,102.00
01/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	4288	4	4	4	0.00
01/04/2021	2030 On 03-February-22			Bond Future	10.32	88.1386	87.7498	88.1386	0.00
01/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	2791	3	3	3	0.00
01/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2114	2	2	2	0.00
01/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2132	2	2	2	0.00
01/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	846	1	1	1	101.00
01/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	1975	2	2	2	0.00
01/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2150	2	2	2	0.00
01/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	6574	6	7	6	0.00
01/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	6924	7	7	7	101.00

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01/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	11034	11	11	11	0.00
01/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	6609	6	7	6	0.00
01/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	6643	6	7	6	0.00
01/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	5510	5	6	5	101.00
01/04/2021	2032 On 06-May-21			Bond Future	10.47	87.1158	86.6894	87.1158	137,207.00
01/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	8887	9	9	9	0.00
01/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	1602	2	2	2	736.00
01/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	8840	9	9	9	0.00
01/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	8935	9	9	9	0.00
01/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	11066	11	11	11	0.00
01/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	85	0	0	0	0.00
01/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	2408	2	2	2	0.00
01/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	25	0	0	0	736.00
01/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	90	0	0	0	0.00
01/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	87	0	0	0	0.00
01/04/2021	2032 On 05-August-21			Bond Future	10.71	88.0368	87.6055	88.0368	0.00
01/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	5623	6	6	6	0.00
01/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	5659	6	6	6	0.00
01/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	5695	6	6	6	0.00
01/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	2088	2	2	2	0.00
01/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	2104	2	2	2	0.00
01/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	2121	2	2	2	0.00
01/04/2021	2032 On 04-November-21			Bond Future	10.94	84.8620	84.4257	84.8620	0.00
01/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	10533	11	11	11	0.00
01/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	6703	7	7	7	0.00
01/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1169	1	1	1	700.00
01/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	6634	7	7	7	0.00
01/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	6668	7	7	7	0.00
01/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	1830	2	2	2	700.00
01/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2674	3	3	3	0.00
01/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2690	3	3	3	0.00
01/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2706	3	3	3	0.00

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01/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	10547	10	11	10	0.00
01/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	1193	1	1	1	700.00
01/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	8151	8	8	8	0.00
01/04/2021	2032 On 03-February-22			Bond Future	11.19	85.8140	85.3727	85.8140	0.00
01/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2174	2	2	2	0.00
01/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	2756	3	3	3	0.00
01/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	940	1	1	1	97.00
01/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	753	1	1	1	198.00
01/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	2735	3	3	3	0.00
01/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	1684	2	2	2	0.00
01/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3216	3	3	3	0.00
01/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	2694	3	3	3	0.00
01/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	2715	3	3	3	0.00
01/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	6844	7	7	7	0.00
01/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	6879	7	7	7	0.00
01/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	6773	7	7	7	198.00
01/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	6069	6	6	6	97.00
01/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	9380	9	9	9	198.00
01/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	13985	14	14	14	0.00
01/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	6808	7	7	7	0.00
01/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	7947	8	8	8	97.00
01/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	12714	12	13	12	0.00
01/04/2021	2033 On 06-May-21			Bond Future	102.60	103.2760	102.5988	103.2760	10,050.00
01/04/2021	2033 On 05-August-21			Bond Future	103.71	104.3937	103.7086	104.3937	0.00
01/04/2021	2033 On 04-November-21			Bond Future	103.65	104.3440	103.6510	104.3440	0.00
01/04/2021	2033 On 03-February-22			Bond Future	104.84	105.5384	104.8373	105.5384	0.00
01/04/2021	2037 On 06-May-21			Bond Future	11.40	81.7044	81.3497	81.7044	128,524.00
01/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	6415	7	6	7	0.00
01/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	6322	7	6	7	0.00
01/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	6369	7	6	7	0.00
01/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	458	0	0	0	0.00

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01/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	466	0	0	0	0.00
01/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	473	0	0	0	0.00
01/04/2021	2037 On 05-August-21			Bond Future	11.64	78.3129	77.9541	78.3129	0.00
01/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	6014	6	6	6	0.00
01/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	6088	6	6	6	0.00
01/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	6051	6	6	6	0.00
01/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	2488	2	2	2	0.00
01/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	2505	2	3	2	0.00
01/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	2470	2	2	2	0.00
01/04/2021	2037 On 04-November-21			Bond Future	11.87	79.1770	78.8139	79.1770	0.00
01/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	7949	8	8	8	0.00
01/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	7913	8	8	8	0.00
01/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	3775	4	4	4	600.00
01/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	6145	6	6	6	0.00
01/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	7986	8	8	8	0.00
01/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	3757	4	4	4	792.00
01/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	5991	6	6	6	0.00
01/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2819	3	3	3	0.00
01/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2834	3	3	3	0.00
01/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2804	3	3	3	0.00
01/04/2021	2037 On 03-February-22			Bond Future	12.12	75.8109	75.4437	75.8109	0.00
01/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	3433	4	3	4	0.00
01/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	3410	4	3	4	0.00
01/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	3386	4	3	4	0.00
01/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	7150	7	7	7	0.00
01/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	7223	7	7	7	0.00
01/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	7186	7	7	7	0.00
01/04/2021	2038 On 06-May-21			Bond Future	115.58	115.5679	115.5818	115.5679	7,969.00
01/04/2021	2038 On 05-August-21			Bond Future	115.11	115.0969	115.1105	115.0969	0.00
01/04/2021	2038 On 04-November-21			Bond Future	116.41	116.3927	116.4061	116.3927	0.00
01/04/2021	2038 On 03-February-22			Bond Future	115.99	115.9729	115.9863	115.9729	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
01/04/2021	2040 On 06-May-21			Bond Future	11.46	83.8391	83.6251	83.8391	84,776.00
01/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	11086	11	11	11	0.00
01/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	6419	7	6	7	0.00
01/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	6370	7	6	7	0.00
01/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	735	1	1	1	300.00
01/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	2711	3	3	3	300.00
01/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	6468	7	6	7	0.00
01/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	529	1	1	1	0.00
01/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	1969	2	2	2	0.00
01/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	5014	5	5	5	0.00
01/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	538	1	1	1	0.00
01/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	72	0	0	0	300.00
01/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	546	1	1	1	0.00
01/04/2021	2040 On 05-August-21			Bond Future	11.70	80.2199	80.0032	80.2199	0.00
01/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	3683	4	4	4	900.00
01/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	16369	17	16	17	0.00
01/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	7031	7	7	7	0.00
01/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	6951	7	7	7	0.00
01/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	6991	7	7	7	0.00
01/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2303	2	2	2	900.00
01/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	6555	6	7	6	0.00
01/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	2328	2	2	2	0.00
01/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	2345	2	2	2	0.00
01/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	4639	5	5	5	0.00
01/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	241	0	0	0	900.00
01/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	2362	2	2	2	0.00
01/04/2021	2040 On 04-November-21			Bond Future	11.92	81.1051	80.8857	81.1051	0.00
01/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	8555	9	9	9	0.00
01/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	8516	9	9	9	0.00
01/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	8478	9	8	9	0.00
01/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2946	3	3	3	0.00
01/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2930	3	3	3	0.00
01/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2915	3	3	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
01/04/2021	2040 On 03-February-22			Bond Future	12.17	77.5104	77.2885	77.5104	0.00
01/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	3779	4	4	4	0.00
01/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	3754	4	4	4	0.00
01/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	3805	4	4	4	0.00
01/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	7387	7	7	7	0.00
01/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	7349	7	7	7	0.00
01/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	7311	7	7	7	0.00
01/04/2021	2044 On 06-May-21			Bond Future	11.52	80.4339	80.2518	80.4339	62,001.00
01/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	1822	2	2	2	3,100.00
01/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	482	1	0	1	3,100.00
01/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	3770	4	4	4	0.00
01/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	6260	6	6	6	0.00
01/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	3323	3	3	3	0.00
01/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1179	1	1	1	0.00
01/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	6500	7	6	7	0.00
01/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	6164	6	6	6	0.00
01/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	6212	6	6	6	0.00
01/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	1969	2	2	2	0.00
01/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	2730	3	3	3	3,100.00
01/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	593	1	1	1	0.00
01/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	540	1	1	1	3,100.00
01/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	603	1	1	1	0.00
01/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	1582	2	2	2	3,100.00
01/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	1347	1	1	1	0.00
01/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	2914	3	3	3	0.00
01/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	3962	4	4	4	3,100.00
01/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	584	1	1	1	0.00
01/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	6100	6	6	6	0.00
01/04/2021	2044 On 05-August-21			Bond Future	11.74	76.9038	76.7195	76.9038	0.00
01/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	7274	7	7	7	0.00
01/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	7314	7	7	7	0.00
01/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	7354	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	2255	2	2	2	0.00
01/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	2240	2	2	2	0.00
01/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	2271	2	2	2	0.00
01/04/2021	2044 On 04-November-21			Bond Future	11.96	77.7525	77.5658	77.7525	0.00
01/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	8389	9	8	9	0.00
01/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	8352	8	8	8	0.00
01/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	8427	9	8	9	0.00
01/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	3004	3	3	3	0.00
01/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	3035	3	3	3	0.00
01/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	3020	3	3	3	0.00
01/04/2021	2044 On 03-February-22			Bond Future	12.19	74.2453	74.0565	74.2453	0.00
01/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	3803	4	4	4	0.00
01/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	3753	4	4	4	0.00
01/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	3778	4	4	4	0.00
01/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	7402	7	7	7	0.00
01/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	7440	7	7	7	0.00
01/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	7363	7	7	7	0.00
01/04/2021	2046 On 06-May-21			Bond Future	103.58	104.8157	103.5837	104.8157	15,133.00
01/04/2021	2046 On 05-August-21			Bond Future	104.70	105.9501	104.7043	105.9501	0.00
01/04/2021	2046 On 04-November-21			Bond Future	104.07	105.3351	104.0750	105.3351	0.00
01/04/2021	2046 On 03-February-22			Bond Future	105.27	106.5409	105.2664	106.5409	0.00
01/04/2021	2050 On 06-May-21			Bond Future	107.30	108.3939	107.3001	108.3939	11,044.00
01/04/2021	2050 On 05-August-21			Bond Future	106.53	107.6395	106.5333	107.6395	0.00
01/04/2021	2050 On 04-November-21			Bond Future	107.73	108.8512	107.7323	108.8512	0.00
01/04/2021	2050 On 03-February-22			Bond Future	107.02	108.1495	107.0179	108.1495	0.00
01/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	8657 On 21-December-26			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
01/04/2021	AL37 On 06-May-21			Index Future	775.16	777.1850	775.1630	777.1850	0.00
01/04/2021	AL37 On 05-August-21			Index Future	783.28	785.3210	783.2750	785.3210	0.00
01/04/2021	AL37 On 04-November-21			Index Future	791.99	794.0640	791.9920	794.0640	0.00
01/04/2021	AL37 On 03-February-22			Index Future	800.87	802.9660	800.8700	802.9660	0.00
01/04/2021	AL7T On 06-May-21			Index Future	847.73	851.5210	847.7300	851.5210	0.00
01/04/2021	AL7T On 05-August-21			Index Future	856.60	860.4350	856.6010	860.4350	0.00
01/04/2021	AL7T On 04-November-21			Index Future	866.14	870.0140	866.1350	870.0140	0.00
01/04/2021	AL7T On 03-February-22			Index Future	875.84	879.7670	875.8440	879.7670	0.00
01/04/2021	ALBI On 06-May-21			Index Future	746.36	748.6360	746.3570	748.6360	299.00
01/04/2021	ALBI On 05-August-21			Index Future	754.17	756.4730	754.1670	756.4730	0.00
01/04/2021	ALBI On 04-November-21			Index Future	762.56	764.8950	762.5610	764.8950	0.00
01/04/2021	ALBI On 03-February-22			Index Future	771.11	773.4690	771.1090	773.4690	0.00
01/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C048 On 28-February-48			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
01/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2021	ES33 On 06-May-21			Bond Future	12.08	72.4574	72.1431	72.4574	350.00
01/04/2021	ES33 On 05-August-21			Bond Future	12.36	73.2416	72.9235	73.2416	0.00
01/04/2021	ES33 On 04-November-21			Bond Future	12.64	70.2909	69.9690	70.2909	0.00
01/04/2021	ES33 On 03-February-22			Bond Future	12.94	71.0960	70.7704	71.0960	0.00
01/04/2021	ES42 On 06-May-21			Bond Future	12.51	70.9734	70.8218	70.9734	4,779.00
01/04/2021	ES42 On 05-August-21			Bond Future	12.78	71.7419	71.5883	71.7419	0.00
01/04/2021	ES42 On 04-November-21			Bond Future	13.04	68.2917	68.1362	68.2917	0.00
01/04/2021	ES42 On 03-February-22			Bond Future	13.32	69.0743	68.9169	69.0743	0.00
01/04/2021	GOVI On 06-May-21			GOVI	737.72	739.9630	737.7190	739.9630	999.00
01/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	590290	61	59	61	0.00
01/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	590490	61	59	61	0.00
01/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	590390	61	59	61	0.00
01/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 05-August-21			GOVI	745.44	747.7100	745.4380	747.7100	0.00
01/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	262880	29	26	29	0.00
01/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	262980	29	26	29	0.00
01/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	263080	29	26	29	0.00
01/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 04-November-21			GOVI	753.74	756.0340	753.7350	756.0340	0.00
01/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	253150	28	25	28	0.00
01/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	253250	28	25	28	0.00
01/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	253350	28	25	28	0.00
01/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 03-February-22			GOVI	762.18	764.5090	762.1840	764.5090	0.00
01/04/2021	GOVI On 03-February-22	792.75	Call	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
01/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
01/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	305760	28	31	28	0.00
01/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	305560	28	31	28	0.00
01/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	305660	28	31	28	0.00
01/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2021	IGOV On 06-May-21			Index Future	280.65	281.6430	280.6450	281.6430	897.00
01/04/2021	IGOV On 05-August-21			Index Future	283.65	284.6610	283.6510	284.6610	0.00
01/04/2021	IGOV On 04-November-21			Index Future	286.88	287.8990	286.8760	287.8990	0.00
01/04/2021	IGOV On 03-February-22			Index Future	290.16	291.1940	290.1600	291.1940	0.00
01/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
01/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4400	89.4400	89.4400	0.00
01/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.77	90.7600	90.7700	90.7600	51.00
01/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.26	90.2500	90.2600	90.2500	0.00
01/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.51	90.5000	90.5100	90.5000	0.00
01/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.76	93.7500	93.7600	93.7500	0.00
01/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.40	94.3900	94.4000	94.3900	0.00
01/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.95	86.9300	86.9500	86.9300	0.00
01/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.61	92.5900	92.6100	92.5900	0.00
01/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.94	81.8400	81.9400	81.8400	0.00
01/04/2021	IS10 On 16-March-26			Interest Rate Swap	78.65	78.5400	78.6500	78.5400	0.00
01/04/2021	IS10 On 15-June-26			Interest Rate Swap	77.24	77.1100	77.2400	77.1100	0.00
01/04/2021	IS10 On 21-September-26			Interest Rate Swap	79.42	79.2700	79.4200	79.2700	0.00
01/04/2021	IS10 On 21-December-26			Interest Rate Swap	83.57	83.4000	83.5700	83.4000	0.00
01/04/2021	IS10 On 15-March-27			Interest Rate Swap	82.21	82.0300	82.2100	82.0300	0.00
01/04/2021	IS10 On 21-June-27			Interest Rate Swap	84.42	84.2300	84.4200	84.2300	0.00
01/04/2021	IS10 On 20-September-27			Interest Rate Swap	90.33	90.1400	90.3300	90.1400	0.00
01/04/2021	IS10 On 20-December-27			Interest Rate Swap	90.86	90.6600	90.8600	90.6600	0.00
01/04/2021	IS10 On 22-March-28			Interest Rate Swap	84.05	83.8400	84.0500	83.8400	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
01/04/2021	IS10 On 20-June-28			Interest Rate Swap	91.92	91.7200	91.9200	91.7200	0.00
01/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.70	96.2850	96.3050	96.2850	0.00
01/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.74	96.2500	96.2600	96.2500	0.00
01/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.79	96.2050	96.2150	96.2050	0.00
01/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.83	96.1600	96.1700	96.1600	0.00
01/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.90	96.0900	96.1000	96.0900	0.00
01/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.94	96.0550	96.0650	96.0550	30,000.00
01/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.26	95.7200	95.7400	95.7200	0.00
01/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.40	95.5900	95.6000	95.5900	0.00
01/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.84	95.1300	95.1600	95.1300	471.00
01/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.99	94.9900	95.0150	94.9900	0.00
01/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.37	94.6050	94.6350	94.6050	0.00
01/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.4900	94.5100	94.4900	0.00
01/04/2021	R023 On 06-May-21			Bond Future	5.37	105.5797	105.5466	105.5797	40,647.00
01/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	3732	4	4	4	0.00
01/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	3749	4	4	4	0.00
01/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	3766	4	4	4	0.00
01/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R023 On 05-August-21			Bond Future	5.56	106.6959	106.6620	106.6959	0.00
01/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	297	0	0	0	0.00
01/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	282	0	0	0	0.00
01/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	289	0	0	0	0.00
01/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	686	1	1	1	0.00
01/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	694	1	1	1	0.00
01/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	678	1	1	1	0.00
01/04/2021	R023 On 04-November-21			Bond Future	5.78	103.9641	103.9294	103.9641	0.00
01/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	105	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
01/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	103	0	0	0	0.00
01/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	101	0	0	0	0.00
01/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	1224	1	1	1	0.00
01/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	1213	1	1	1	0.00
01/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	1202	1	1	1	0.00
01/04/2021	R023 On 03-February-22			Bond Future	6.11	105.1300	105.0948	105.1300	0.00
01/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	211	0	0	0	0.00
01/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	209	0	0	0	0.00
01/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	214	0	0	0	0.00
01/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	1271	1	1	1	0.00
01/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	1287	1	1	1	0.00
01/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	1279	1	1	1	0.00
01/04/2021	R035 On 06-May-21			Bond Future	11.14	86.2867	85.9582	86.2867	99,068.00
01/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1292	1	1	1	1,650.00
01/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	1922	2	2	2	0.00
01/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	552	1	1	1	600.00
01/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	2225	2	2	2	600.00
01/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	10038	10	10	10	0.00
01/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	7315	8	7	8	0.00
01/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	7362	8	7	8	0.00
01/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	2796	3	3	3	0.00
01/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	5744	6	6	6	0.00
01/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	3670	4	4	4	0.00
01/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	373	0	0	0	223.00
01/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	9353	10	9	10	0.00
01/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	232	0	0	0	500.00
01/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	773	1	1	1	0.00
01/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	7410	8	7	8	0.00
01/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	298	0	0	0	0.00
01/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	4488	4	4	4	500.00
01/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	7313	7	7	7	0.00
01/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	5258	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
01/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	86	0	0	0	600.00
01/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	304	0	0	0	0.00
01/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	120	0	0	0	1,650.00
01/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	6154	6	6	6	0.00
01/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	1174	1	1	1	1,650.00
01/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	550	1	1	1	223.00
01/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	1670	2	2	2	223.00
01/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	292	0	0	0	0.00
01/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	2134	2	2	2	0.00
01/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	2448	2	2	2	500.00
01/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	3327	3	3	3	0.00
01/04/2021	R035 On 05-August-21			Bond Future	11.38	87.1990	86.8666	87.1990	0.00
01/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2264	2	2	2	0.00
01/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	989	1	1	1	100.00
01/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	3882	4	4	4	0.00
01/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	3916	4	4	4	100.00
01/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	51224	51	51	51	0.00
01/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	51341	51	51	51	0.00
01/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	51457	51	51	51	0.00
01/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	5992	6	6	6	100.00
01/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	9676	9	10	9	0.00
01/04/2021	R035 On 04-November-21			Bond Future	11.61	83.6852	83.3489	83.6852	0.00
01/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	12508	13	13	13	0.00
01/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	5171	5	5	5	0.00
01/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1660	2	2	2	782.00
01/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	7798	8	8	8	0.00
01/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	7761	8	8	8	0.00
01/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1507	2	2	2	400.00
01/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2291	2	2	2	400.00
01/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	3300	3	3	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
01/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	7835	8	8	8	0.00
01/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2789	3	3	3	0.00
01/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	6477	6	6	6	782.00
01/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	10267	10	10	10	0.00
01/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	4395	4	4	4	782.00
01/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	8347	8	8	8	0.00
01/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	10853	11	11	11	0.00
01/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2820	3	3	3	0.00
01/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2805	3	3	3	0.00
01/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	1104	1	1	1	400.00
01/04/2021	R035 On 03-February-22			Bond Future	11.87	84.6240	84.2838	84.6240	0.00
01/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1016	1	1	1	683.00
01/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	3395	4	3	4	0.00
01/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	3760	4	4	4	0.00
01/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	3348	3	3	3	0.00
01/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2228	2	2	2	0.00
01/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	3372	4	3	4	0.00
01/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	7089	7	7	7	0.00
01/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	7125	7	7	7	0.00
01/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	6529	6	7	6	683.00
01/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	7053	7	7	7	0.00
01/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	9514	9	10	9	683.00
01/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	14633	14	15	14	0.00
01/04/2021	R186 On 06-May-21			Bond Future	7.60	117.4359	117.1233	117.4359	107,199.00
01/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	714	1	1	1	0.00
01/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14237	15	14	15	0.00
01/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1328	2	1	2	5,000.00
01/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14155	14	14	14	0.00
01/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14196	15	14	15	0.00
01/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	1307	1	1	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	2164	2	2	2	15,177.00
01/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
01/04/2021	R186 On 05-August-21			Bond Future	7.80	113.3972	113.0807	113.3972	0.00
01/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	4701	5	5	5	0.00
01/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	4667	5	5	5	0.00
01/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4634	5	5	5	0.00
01/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	964	1	1	1	0.00
01/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	975	1	1	1	0.00
01/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	954	1	1	1	0.00
01/04/2021	R186 On 04-November-21			Bond Future	8.01	114.6474	114.3270	114.6474	0.00
01/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	2997	3	3	3	0.00
01/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	2973	3	3	3	0.00
01/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	2950	3	3	3	0.00
01/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2583	2	3	2	0.00
01/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2562	2	3	2	0.00
01/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2542	2	3	2	0.00
01/04/2021	R186 On 03-February-22			Bond Future	8.23	110.6519	110.3278	110.6519	0.00
01/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1228	1	1	1	0.00
01/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1241	1	1	1	0.00
01/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1254	1	1	1	0.00
01/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	5230	5	5	5	0.00
01/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	5261	5	5	5	0.00
01/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	5291	5	5	5	0.00
01/04/2021	R197 On 06-May-21			Bond Future	321.15	321.1705	321.1453	321.1705	2,993.00
01/04/2021	R197 On 05-August-21			Bond Future	316.62	316.6438	316.6169	316.6438	0.00
01/04/2021	R197 On 04-November-21			Bond Future	320.18	320.2084	320.1802	320.2084	0.00
01/04/2021	R197 On 03-February-22			Bond Future	315.75	315.7750	315.7461	315.7750	0.00
01/04/2021	R202 On 06-May-21			Bond Future	230.81	231.4755	230.8111	231.4755	9,236.00
01/04/2021	R202 On 05-August-21			Bond Future	229.06	229.7300	229.0574	229.7300	0.00
01/04/2021	R202 On 04-November-21			Bond Future	231.63	232.3159	231.6349	232.3159	0.00
01/04/2021	R202 On 03-February-22			Bond Future	229.98	230.6733	229.9843	230.6733	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
01/04/2021	R209 On 06-May-21			Bond Future	11.07	66.2618	65.9226	66.2618	26,392.00
01/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	999	1	1	1	0.00
01/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	512	1	1	1	5,325.00
01/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	2542	3	3	3	0.00
01/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	6165	6	6	6	0.00
01/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	3708	4	4	4	0.00
01/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	83	0	0	0	2,150.00
01/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	628	1	1	1	500.00
01/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	162	0	0	0	4,050.00
01/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	1848	2	2	2	0.00
01/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	296	0	0	0	0.00
01/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	6086	6	6	6	0.00
01/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	6126	6	6	6	0.00
01/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	6205	7	6	7	0.00
01/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	329	0	0	0	8,350.00
01/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	9229	9	9	9	0.00
01/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	342	0	0	0	0.00
01/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	349	0	0	0	0.00
01/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	2198	2	2	2	3,500.00
01/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	6332	6	6	6	0.00
01/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	7730	7	8	7	0.00
01/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	956	1	1	1	3,750.00
01/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	336	0	0	0	0.00
01/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	1573	1	2	1	9,150.00
01/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	4596	4	5	4	0.00
01/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	3542	3	4	3	5,250.00
01/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	5062	5	5	5	0.00
01/04/2021	R209 On 05-August-21			Bond Future	11.28	66.9624	66.6193	66.9624	0.00
01/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	5060	5	5	5	0.00
01/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5029	5	5	5	0.00
01/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	5092	5	5	5	0.00
01/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	2426	2	2	2	0.00
01/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	2443	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
01/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	2460	2	2	2	0.00
01/04/2021	R209 On 04-November-21			Bond Future	11.49	64.5602	64.2130	64.5602	2,255.00
01/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	961	1	1	1	4,750.00
01/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	6268	7	6	7	0.00
01/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2206	2	2	2	0.00
01/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	5726	6	6	6	0.00
01/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	6299	7	6	7	0.00
01/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	6238	6	6	6	0.00
01/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2906	3	3	3	0.00
01/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	3224	3	3	3	6,500.00
01/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2922	3	3	3	0.00
01/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2938	3	3	3	0.00
01/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	7472	7	7	7	6,500.00
01/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	12209	12	12	12	0.00
01/04/2021	R209 On 03-February-22			Bond Future	11.71	65.2844	64.9333	65.2844	0.00
01/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3037	3	3	3	0.00
01/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3016	3	3	3	0.00
01/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	2995	3	3	3	0.00
01/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	6507	6	7	6	0.00
01/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	6474	6	6	6	0.00
01/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	6442	6	6	6	0.00
01/04/2021	R210 On 06-May-21			Bond Future	200.10	200.8443	200.1038	200.8443	1,440.00
01/04/2021	R210 On 05-August-21			Bond Future	202.27	203.0179	202.2685	203.0179	0.00
01/04/2021	R210 On 04-November-21			Bond Future	201.80	202.5628	201.8044	202.5628	0.00
01/04/2021	R210 On 03-February-22			Bond Future	204.11	204.8817	204.1142	204.8817	0.00
01/04/2021	R212 On 06-May-21			Bond Future	171.78	171.7806	171.7847	171.7806	2,930.00
01/04/2021	R212 On 05-August-21			Bond Future	171.31	171.3079	171.3113	171.3079	0.00
01/04/2021	R212 On 04-November-21			Bond Future	173.24	173.2364	173.2393	173.2364	0.00
01/04/2021	R213 On 06-May-21			Bond Future	10.07	82.8939	82.4978	82.8939	9,143.00
01/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	9073	9	9	9	0.00
01/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	9117	10	9	10	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
01/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	9162	10	9	10	0.00
01/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	44	0	0	0	0.00
01/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	46	0	0	0	0.00
01/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	47	0	0	0	0.00
01/04/2021	R213 On 05-August-21			Bond Future	10.30	83.7704	83.3696	83.7704	0.00
01/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	4940	5	5	5	0.00
01/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	4678	5	5	5	0.00
01/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	2864	3	3	3	0.00
01/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	4874	5	5	5	0.00
01/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	4907	5	5	5	0.00
01/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1299	1	1	1	0.00
01/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	3675	3	4	3	0.00
01/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	6461	6	6	6	0.00
01/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	2094	2	2	2	0.00
01/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	2111	2	2	2	0.00
01/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	2213	2	2	2	0.00
01/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	2078	2	2	2	0.00
01/04/2021	R213 On 04-November-21			Bond Future	10.52	81.1641	80.7587	81.1641	0.00
01/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	5609	6	6	6	0.00
01/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	5578	6	6	6	0.00
01/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	5641	6	6	6	0.00
01/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2777	3	3	3	0.00
01/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2760	3	3	3	0.00
01/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2744	3	3	3	0.00
01/04/2021	R213 On 03-February-22			Bond Future	10.76	82.0744	81.6644	82.0744	0.00
01/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	2998	3	3	3	0.00
01/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2057	2	2	2	0.00
01/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	2790	3	3	3	0.00
01/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2417	3	2	3	0.00
01/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	1793	2	2	2	0.00
01/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2436	3	2	3	0.00
01/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	925	1	1	1	102.00
01/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	788	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
01/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2455	3	2	3	0.00
01/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	6398	6	6	6	0.00
01/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	7844	8	8	8	200.00
01/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	12130	12	12	12	0.00
01/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	11290	11	11	11	0.00
01/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	6430	6	6	6	0.00
01/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	6463	6	6	6	0.00
01/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	5857	6	6	6	200.00
01/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	7151	7	7	7	102.00
01/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	5556	5	6	5	102.00
01/04/2021	R214 On 06-May-21			Bond Future	11.38	63.3129	63.1616	63.3129	14,809.00
01/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	5078	5	5	5	0.00
01/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	5001	5	5	5	0.00
01/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	5039	5	5	5	0.00
01/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	596	1	1	1	0.00
01/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	605	1	1	1	0.00
01/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	587	1	1	1	0.00
01/04/2021	R214 On 05-August-21			Bond Future	11.59	63.9823	63.8291	63.9823	0.00
01/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	4857	5	5	5	0.00
01/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	4887	5	5	5	0.00
01/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	4827	5	5	5	0.00
01/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	2658	3	3	3	0.00
01/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	2696	3	3	3	0.00
01/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	2677	3	3	3	0.00
01/04/2021	R214 On 04-November-21			Bond Future	11.79	61.4101	61.2551	61.4101	0.00
01/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	6398	7	6	7	0.00
01/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	6368	6	6	6	0.00
01/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	6338	6	6	6	0.00
01/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	3121	3	3	3	0.00
01/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	3089	3	3	3	0.00
01/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	3105	3	3	3	0.00
01/04/2021	R214 On 03-February-22			Bond Future	12.02	62.0990	61.9421	62.0990	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
01/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3293	3	3	3	0.00
01/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3271	3	3	3	0.00
01/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3315	3	3	3	0.00
01/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	6480	6	6	6	0.00
01/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	6448	6	6	6	0.00
01/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	6416	6	6	6	0.00
01/04/2021	R248 On 06-May-21			Bond Future	11.43	79.5775	79.4572	79.5775	137,267.00
01/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	908	1	1	1	1,030.00
01/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	2248	2	2	2	1,030.00
01/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	6269	6	6	6	0.00
01/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	6318	6	6	6	0.00
01/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	137	0	0	0	0.00
01/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	721	1	1	1	0.00
01/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	6367	6	6	6	0.00
01/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	557	1	1	1	0.00
01/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	5099	5	5	5	0.00
01/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	566	1	1	1	0.00
01/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	9138	9	9	9	0.00
01/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	575	1	1	1	0.00
01/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	2418	2	2	2	0.00
01/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	4557	4	5	4	0.00
01/04/2021	R248 On 05-August-21			Bond Future	11.64	80.4188	80.2969	80.4188	5,000.00
01/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	7456	8	7	8	0.00
01/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	7415	8	7	8	0.00
01/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1271	1	1	1	1,000.00
01/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	656	1	1	1	0.00
01/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	7498	8	7	8	0.00
01/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	2833	3	3	3	1,000.00
01/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	989	1	1	1	1,300.00
01/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1431	1	1	1	0.00
01/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2041	2	2	2	1,300.00
01/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	8694	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
01/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	7085	7	7	7	0.00
01/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	9297	9	9	9	0.00
01/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	2204	2	2	2	0.00
01/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	5760	6	6	6	0.00
01/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	2188	2	2	2	0.00
01/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	10578	10	11	10	0.00
01/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	12684	13	13	13	0.00
01/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	2173	2	2	2	0.00
01/04/2021	R248 On 04-November-21			Bond Future	11.85	76.8934	76.7699	76.8934	0.00
01/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	8650	9	9	9	0.00
01/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	8612	9	9	9	0.00
01/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	8689	9	9	9	0.00
01/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2877	3	3	3	0.00
01/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2908	3	3	3	0.00
01/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2893	3	3	3	0.00
01/04/2021	R248 On 03-February-22			Bond Future	12.08	77.7560	77.6311	77.7560	0.00
01/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	3769	4	4	4	0.00
01/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	3743	4	4	4	0.00
01/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	3717	4	4	4	0.00
01/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	7469	7	7	7	0.00
01/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	7549	7	8	7	0.00
01/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	7509	7	8	7	0.00