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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	2025 On 04-February-21			Bond Future	148.99	148.9663	148.9886	148.9663	1,537.00
01/02/2021	2025 On 06-May-21			Bond Future	150.51	150.4918	150.5134	150.4918	7,007.00
01/02/2021	2025 On 05-August-21			Bond Future	150.64	150.6137	150.6366	150.6137	0.00
01/02/2021	2025 On 04-November-21			Bond Future	152.26	152.2351	152.2581	152.2351	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
01/02/2021	2029 On 04-February-21			Bond Future	105.84	105.9583	105.8410	105.9583	1,321.00
01/02/2021	2029 On 06-May-21			Bond Future	105.79	105.9042	105.7862	105.9042	2,382.00
01/02/2021	2029 On 05-August-21			Bond Future	106.95	107.0673	106.9477	107.0673	0.00
01/02/2021	2029 On 04-November-21			Bond Future	106.95	107.0696	106.9497	107.0696	0.00
01/02/2021	2030 On 04-February-21			Bond Future	8.64	95.6999	8.6405	95.6999	31,084.00
01/02/2021	2030 On 04-February-21	9.17	Call	Bond Future	3110	3	3110	3	0.00
01/02/2021	2030 On 04-February-21	9.30	Call	Bond Future	3854	3	3854	3	0.00
01/02/2021	2030 On 04-February-21	9.35	Call	Bond Future	4138	4	4138	4	0.00
01/02/2021	2030 On 04-February-21	8.20	Call	Bond Future	0	0	0	0	1,600.00
01/02/2021	2030 On 04-February-21	8.86	Call	Bond Future	1344	1	1344	1	800.00
01/02/2021	2030 On 04-February-21	10.20	Call	Bond Future	8794	8	8794	8	0.00
01/02/2021	2030 On 04-February-21	8.37	Call	Bond Future	15	0	15	0	1,000.00
01/02/2021	2030 On 04-February-21	9.15	Call	Bond Future	2995	2	2995	2	0.00
01/02/2021	2030 On 04-February-21	9.16	Call	Bond Future	3053	3	3053	3	0.00
01/02/2021	2030 On 04-February-21	9.20	Call	Bond Future	3282	3	3282	3	1,600.00
01/02/2021	2030 On 04-February-21	9.12	Call	Bond Future	2823	2	2823	2	1,000.00
01/02/2021	2030 On 04-February-21	8.36	Call	Bond Future	13	0	13	0	800.00
01/02/2021	2030 On 04-February-21	8.36	Put	Bond Future	1714	2	1714	2	0.00
01/02/2021	2030 On 04-February-21	9.12	Put	Bond Future	1	0	1	0	0.00
01/02/2021	2030 On 04-February-21	9.16	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	9.15	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	8.20	Put	Bond Future	2690	3	2690	3	0.00
01/02/2021	2030 On 04-February-21	9.20	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 04-February-21	8.86	Put	Bond Future	38	0	38	0	0.00
01/02/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
01/02/2021	2030 On 04-February-21	8.37	Put	Bond Future	1655	2	1655	2	0.00
01/02/2021	2030 On 04-February-21	9.35	Put	Bond Future	0	0	0	0	2,000.00
01/02/2021	2030 On 04-February-21	9.30	Put	Bond Future	0	0	0	0	4,000.00
01/02/2021	2030 On 04-February-21	9.17	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2030 On 06-May-21			Bond Future	8.83	96.6560	8.8299	96.6560	113,253.00
01/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2043	2	2043	2	300.00
01/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3530	3	3530	3	0.00
01/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10389	10	10389	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
01/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	14981	14	14981	14	0.00
01/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4039	4	4039	4	0.00
01/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11396	11	11396	11	0.00
01/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	3721	3	3721	3	300.00
01/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	492	0	492	0	700.00
01/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7087	7	7087	7	0.00
01/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3272	3	3272	3	0.00
01/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6533	6	6533	6	0.00
01/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	14888	14	14888	14	0.00
01/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	3643	3	3643	3	0.00
01/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	14935	14	14935	14	0.00
01/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	7	0	7	0	0.00
01/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1245	1	1245	1	2,500.00
01/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	8	0	8	0	0.00
01/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	386	0	386	0	0.00
01/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1437	2	1437	2	0.00
01/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	55	0	55	0	300.00
01/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1210	1	1210	1	0.00
01/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	7	0	7	0	0.00
01/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	90	0	90	0	0.00
01/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1300	2	1300	2	700.00
01/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5655	6	5655	6	0.00
01/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	468	1	468	1	700.00
01/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	1080	1	1080	1	2,500.00
01/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2391	3	2391	3	0.00
01/02/2021	2030 On 05-August-21			Bond Future	9.03	93.6886	9.0255	93.6886	0.00
01/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	7692	7	7692	7	0.00
01/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	585	1	585	1	200.00
01/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	2804	3	2804	3	600.00
01/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8220	8	8220	8	0.00
01/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2354	2	2354	2	200.00
01/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	15438	15	15438	15	0.00
01/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8179	8	8179	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
01/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4362	4	4362	4	600.00
01/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8138	8	8138	8	0.00
01/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	770	1	770	1	0.00
01/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	760	1	760	1	0.00
01/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	62	0	62	0	600.00
01/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	8410	9	8410	9	0.00
01/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	882	1	882	1	200.00
01/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3744	4	3744	4	0.00
01/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	751	1	751	1	0.00
01/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	2020	2	2020	2	0.00
01/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	3229	4	3229	4	0.00
01/02/2021	2030 On 04-November-21			Bond Future	9.22	94.6754	9.2203	94.6754	0.00
01/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2388	2	2388	2	300.00
01/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	11583	11	11583	11	0.00
01/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8252	8	8252	8	0.00
01/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8327	8	8327	8	0.00
01/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1400	1	1400	1	300.00
01/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8290	8	8290	8	0.00
01/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1176	1	1176	1	0.00
01/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4872	5	4872	5	0.00
01/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	480	1	480	1	300.00
01/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1187	1	1187	1	0.00
01/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6743	7	6743	7	0.00
01/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1164	1	1164	1	0.00
01/02/2021	2032 On 04-February-21			Bond Future	9.58	93.4242	9.5764	93.4242	11,837.00
01/02/2021	2032 On 04-February-21	9.62	Call	Bond Future	575	0	575	0	0.00
01/02/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2032 On 04-February-21	9.61	Call	Bond Future	537	0	537	0	0.00
01/02/2021	2032 On 04-February-21	9.63	Call	Bond Future	614	0	614	0	0.00
01/02/2021	2032 On 04-February-21	9.29	Call	Bond Future	16	0	16	0	800.00
01/02/2021	2032 On 04-February-21	10.82	Call	Bond Future	7445	7	7445	7	0.00
01/02/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
01/02/2021	2032 On 04-February-21	9.63	Put	Bond Future	275	1	275	1	0.00

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01/02/2021	2032 On 04-February-21	9.29	Put	Bond Future	1857	2	1857	2	0.00
01/02/2021	2032 On 04-February-21	9.61	Put	Bond Future	325	1	325	1	0.00
01/02/2021	2032 On 04-February-21	8.79	Put	Bond Future	5179	6	5179	6	0.00
01/02/2021	2032 On 04-February-21	9.62	Put	Bond Future	299	1	299	1	0.00
01/02/2021	2032 On 06-May-21			Bond Future	9.78	90.2141	9.7785	90.2141	125,786.00
01/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	4563	4	4563	4	736.00
01/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	12975	12	12975	12	0.00
01/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	12927	12	12927	12	0.00
01/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15176	15	15176	15	0.00
01/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13024	12	13024	12	0.00
01/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	60	0	60	0	0.00
01/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	62	0	62	0	0.00
01/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	61	0	61	0	0.00
01/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	21	0	21	0	736.00
01/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1255	1	1255	1	0.00
01/02/2021	2032 On 05-August-21			Bond Future	9.98	91.1832	9.9828	91.1832	0.00
01/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	8709	8	8709	8	0.00
01/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	8750	8	8750	8	0.00
01/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	8792	8	8792	8	0.00
01/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	1011	1	1011	1	0.00
01/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	1022	1	1022	1	0.00
01/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	1034	1	1034	1	0.00
01/02/2021	2032 On 04-November-21			Bond Future	10.19	87.9993	10.1949	87.9993	0.00
01/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	1867	2	1867	2	700.00
01/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	13949	13	13949	13	0.00
01/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	9511	9	9511	9	0.00
01/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3019	3	3019	3	700.00
01/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	9433	9	9433	9	0.00
01/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	9472	9	9472	9	0.00
01/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1306	1	1306	1	0.00
01/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1330	1	1330	1	0.00
01/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	7068	8	7068	8	0.00
01/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	434	0	434	0	700.00

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01/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1318	1	1318	1	0.00
01/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	5165	6	5165	6	0.00
01/02/2021	2033 On 04-February-21			Bond Future	100.11	100.2636	100.1100	100.2636	1,258.00
01/02/2021	2033 On 06-May-21			Bond Future	99.92	100.0750	99.9193	100.0750	8,634.00
01/02/2021	2033 On 05-August-21			Bond Future	101.02	101.1740	101.0162	101.1740	0.00
01/02/2021	2033 On 04-November-21			Bond Future	100.88	101.0386	100.8803	101.0386	0.00
01/02/2021	2037 On 04-February-21			Bond Future	10.59	83.4750	10.5914	83.4750	50,431.00
01/02/2021	2037 On 04-February-21	10.29	Call	Bond Future	17	0	17	0	0.00
01/02/2021	2037 On 04-February-21	11.97	Call	Bond Future	8515	8	8515	8	23.00
01/02/2021	2037 On 04-February-21	10.48	Call	Bond Future	183	0	183	0	240.00
01/02/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
01/02/2021	2037 On 04-February-21	10.28	Call	Bond Future	14	0	14	0	0.00
01/02/2021	2037 On 04-February-21	10.27	Call	Bond Future	12	0	12	0	0.00
01/02/2021	2037 On 04-February-21	11.90	Call	Bond Future	8115	7	8115	7	0.00
01/02/2021	2037 On 04-February-21	13.73	Call	Bond Future	17578	17	17578	17	0.00
01/02/2021	2037 On 04-February-21	10.85	Call	Bond Future	1746	1	1746	1	0.00
01/02/2021	2037 On 04-February-21	10.35	Call	Bond Future	40	0	40	0	0.00
01/02/2021	2037 On 04-February-21	10.35	Put	Bond Future	1681	2	1681	2	72.00
01/02/2021	2037 On 04-February-21	10.85	Put	Bond Future	41	0	41	0	72.00
01/02/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
01/02/2021	2037 On 04-February-21	10.27	Put	Bond Future	2207	3	2207	3	0.00
01/02/2021	2037 On 04-February-21	10.28	Put	Bond Future	2139	3	2139	3	0.00
01/02/2021	2037 On 04-February-21	9.65	Put	Bond Future	6677	7	6677	7	0.00
01/02/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
01/02/2021	2037 On 04-February-21	10.48	Put	Bond Future	935	2	935	2	0.00
01/02/2021	2037 On 04-February-21	10.29	Put	Bond Future	2072	3	2072	3	0.00
01/02/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
01/02/2021	2037 On 06-May-21			Bond Future	10.80	84.3091	10.8000	84.3091	125,669.00
01/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10073	9	10073	9	0.00
01/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	9977	9	9977	9	0.00
01/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10025	9	10025	9	0.00
01/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	367	0	367	0	0.00
01/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	379	0	379	0	0.00

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01/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	373	0	373	0	0.00
01/02/2021	2037 On 05-August-21			Bond Future	11.02	80.9587	11.0159	80.9587	0.00
01/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	8805	8	8805	8	0.00
01/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	8885	8	8885	8	0.00
01/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	8845	8	8845	8	0.00
01/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1479	2	1479	2	0.00
01/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1494	2	1494	2	0.00
01/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1465	2	1465	2	0.00
01/02/2021	2037 On 04-November-21			Bond Future	11.23	81.8116	11.2272	81.8116	0.00
01/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10434	10	10434	10	0.00
01/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	10473	10	10473	10	0.00
01/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	10511	10	10511	10	0.00
01/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1539	2	1539	2	0.00
01/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1527	2	1527	2	0.00
01/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1552	2	1552	2	0.00
01/02/2021	2038 On 04-February-21			Bond Future	112.95	112.9487	112.9502	112.9487	5,008.00
01/02/2021	2038 On 06-May-21			Bond Future	114.11	114.1053	114.1063	114.1053	6,799.00
01/02/2021	2038 On 05-August-21			Bond Future	113.64	113.6364	113.6385	113.6364	0.00
01/02/2021	2038 On 04-November-21			Bond Future	114.86	114.8596	114.8619	114.8596	0.00
01/02/2021	2040 On 04-February-21			Bond Future	10.73	85.6138	10.7262	85.6138	51,833.00
01/02/2021	2040 On 04-February-21	10.41	Call	Bond Future	11	0	11	0	0.00
01/02/2021	2040 On 04-February-21	10.40	Call	Bond Future	9	0	9	0	0.00
01/02/2021	2040 On 04-February-21	10.24	Call	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	11.57	Call	Bond Future	5707	5	5707	5	0.00
01/02/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	11.74	Call	Bond Future	6784	6	6784	6	0.00
01/02/2021	2040 On 04-February-21	10.42	Call	Bond Future	13	0	13	0	0.00
01/02/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	10.07	Put	Bond Future	4899	6	4899	6	0.00
01/02/2021	2040 On 04-February-21	9.57	Put	Bond Future	8932	10	8932	10	0.00
01/02/2021	2040 On 04-February-21	10.42	Put	Bond Future	2246	3	2246	3	0.00
01/02/2021	2040 On 04-February-21	9.49	Put	Bond Future	9603	10	9603	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
01/02/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	800.00
01/02/2021	2040 On 04-February-21	11.57	Put	Bond Future	0	0	0	0	500.00
01/02/2021	2040 On 04-February-21	10.40	Put	Bond Future	2391	3	2391	3	0.00
01/02/2021	2040 On 04-February-21	10.24	Put	Bond Future	3589	4	3589	4	0.00
01/02/2021	2040 On 04-February-21	10.41	Put	Bond Future	2318	3	2318	3	0.00
01/02/2021	2040 On 06-May-21			Bond Future	10.93	86.4692	10.9304	86.4692	75,499.00
01/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	14685	14	14685	14	0.00
01/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	9936	9	9936	9	0.00
01/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	9887	9	9887	9	0.00
01/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2679	2	2679	2	300.00
01/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	5769	5	5769	5	300.00
01/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	9986	9	9986	9	0.00
01/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	469	1	469	1	0.00
01/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1447	2	1447	2	0.00
01/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	3380	4	3380	4	0.00
01/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	484	1	484	1	0.00
01/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	477	1	477	1	0.00
01/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	93	0	93	0	300.00
01/02/2021	2040 On 05-August-21			Bond Future	11.14	82.8917	11.1418	82.8917	0.00
01/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	5687	5	5687	5	900.00
01/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	19854	19	19854	19	0.00
01/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	9738	9	9738	9	0.00
01/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	3856	4	3856	4	900.00
01/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	9695	9	9695	9	0.00
01/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	9652	9	9652	9	0.00
01/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1404	2	1404	2	0.00
01/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4477	5	4477	5	0.00
01/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1432	2	1432	2	0.00
01/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	96	0	96	0	900.00
01/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1418	2	1418	2	0.00
01/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	3013	3	3013	3	0.00
01/02/2021	2040 On 04-November-21			Bond Future	11.35	83.7650	11.3483	83.7650	0.00
01/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	10894	10	10894	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
01/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	10853	10	10853	10	0.00
01/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	10813	10	10813	10	0.00
01/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1653	2	1653	2	0.00
01/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1639	2	1639	2	0.00
01/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1625	2	1625	2	0.00
01/02/2021	2044 On 04-February-21			Bond Future	10.78	82.2934	10.7807	82.2934	16,649.00
01/02/2021	2044 On 04-February-21	10.36	Call	Bond Future	1	0	1	0	0.00
01/02/2021	2044 On 04-February-21	10.35	Call	Bond Future	1	0	1	0	0.00
01/02/2021	2044 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
01/02/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
01/02/2021	2044 On 04-February-21	10.37	Call	Bond Future	1	0	1	0	0.00
01/02/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
01/02/2021	2044 On 04-February-21	10.84	Call	Bond Future	721	1	721	1	0.00
01/02/2021	2044 On 04-February-21	10.35	Put	Bond Future	3213	4	3213	4	0.00
01/02/2021	2044 On 04-February-21	10.04	Put	Bond Future	5654	6	5654	6	0.00
01/02/2021	2044 On 04-February-21	10.36	Put	Bond Future	3136	4	3136	4	0.00
01/02/2021	2044 On 04-February-21	10.29	Put	Bond Future	3676	4	3676	4	265.00
01/02/2021	2044 On 04-February-21	9.66	Put	Bond Future	8808	10	8808	10	0.00
01/02/2021	2044 On 04-February-21	10.84	Put	Bond Future	295	1	295	1	265.00
01/02/2021	2044 On 04-February-21	10.37	Put	Bond Future	3059	4	3059	4	0.00
01/02/2021	2044 On 06-May-21			Bond Future	10.98	83.1156	10.9765	83.1156	53,296.00
01/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	9827	9	9827	9	0.00
01/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2148	2	2148	2	3,100.00
01/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4568	4	4568	4	3,100.00
01/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7161	7	7161	7	0.00
01/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3537	3	3537	3	0.00
01/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	4789	4	4789	4	0.00
01/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	6621	6	6621	6	0.00
01/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10073	9	10073	9	0.00
01/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	9778	9	9778	9	0.00
01/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	9729	9	9729	9	0.00
01/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	526	1	526	1	0.00
01/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	518	1	518	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
01/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	473	1	473	1	3,100.00
01/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	1239	1	1239	1	3,100.00
01/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1909	2	1909	2	3,100.00
01/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	1098	1	1098	1	0.00
01/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	2019	2	2019	2	0.00
01/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	511	1	511	1	0.00
01/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2679	3	2679	3	3,100.00
01/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	4126	5	4126	5	0.00
01/02/2021	2044 On 05-August-21			Bond Future	11.18	79.6273	11.1790	79.6273	0.00
01/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10042	9	10042	9	0.00
01/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10084	9	10084	9	0.00
01/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10127	10	10127	10	0.00
01/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1319	2	1319	2	0.00
01/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1332	2	1332	2	0.00
01/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1346	2	1346	2	0.00
01/02/2021	2044 On 04-November-21			Bond Future	11.38	80.4662	11.3763	80.4662	0.00
01/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	10726	10	10726	10	0.00
01/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	10765	10	10765	10	0.00
01/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	10805	10	10805	10	0.00
01/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1688	2	1688	2	0.00
01/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1702	2	1702	2	0.00
01/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1716	2	1716	2	0.00
01/02/2021	2046 On 04-February-21			Bond Future	102.19	102.1855	102.1871	102.1855	14,486.00
01/02/2021	2046 On 06-May-21			Bond Future	101.44	101.4419	101.4445	101.4419	14,893.00
01/02/2021	2046 On 05-August-21			Bond Future	102.56	102.5563	102.5585	102.5563	0.00
01/02/2021	2046 On 04-November-21			Bond Future	101.86	101.8529	101.8568	101.8529	0.00
01/02/2021	2050 On 04-February-21			Bond Future	103.47	103.4643	103.4659	103.4643	9,857.00
01/02/2021	2050 On 06-May-21			Bond Future	104.52	104.5238	104.5249	104.5238	9,986.00
01/02/2021	2050 On 05-August-21			Bond Future	103.75	103.7437	103.7463	103.7437	0.00
01/02/2021	2050 On 04-November-21			Bond Future	104.86	104.8605	104.8630	104.8605	0.00
01/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	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
01/02/2021	AL37 On 04-February-21			Index Future	793.74	791.7680	793.7410	791.7680	0.00
01/02/2021	AL37 On 06-May-21			Index Future	801.66	799.6790	801.6590	799.6790	0.00
01/02/2021	AL37 On 05-August-21			Index Future	810.17	808.1730	810.1670	808.1730	0.00
01/02/2021	AL37 On 04-November-21			Index Future	818.79	816.7720	818.7860	816.7720	0.00
01/02/2021	AL7T On 04-February-21			Index Future	879.50	874.1240	879.5000	874.1240	0.00
01/02/2021	AL7T On 06-May-21			Index Future	888.27	882.8570	888.2730	882.8570	0.00
01/02/2021	AL7T On 05-August-21			Index Future	897.70	892.2350	897.7000	892.2350	0.00
01/02/2021	AL7T On 04-November-21			Index Future	907.25	901.7290	907.2500	901.7290	0.00
01/02/2021	ALBI On 04-February-21			Index Future	769.64	764.8460	769.6370	764.8460	83.00
01/02/2021	ALBI On 06-May-21			Index Future	777.31	772.4870	777.3140	772.4870	270.00
01/02/2021	ALBI On 05-August-21			Index Future	785.56	780.6930	785.5640	780.6930	0.00
01/02/2021	ALBI On 04-November-21			Index Future	793.92	788.9990	793.9210	788.9990	0.00
01/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C213 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
01/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2021	ES33 On 04-February-21			Bond Future	11.25	77.5151	11.2543	77.5151	0.00
01/02/2021	ES33 On 06-May-21			Bond Future	11.50	74.5161	11.5048	74.5161	350.00
01/02/2021	ES33 On 05-August-21			Bond Future	11.76	75.3164	11.7609	75.3164	0.00
01/02/2021	ES33 On 04-November-21			Bond Future	12.03	72.3357	12.0270	72.3357	0.00
01/02/2021	ES42 On 04-February-21			Bond Future	11.76	76.5919	11.7583	76.5919	0.00
01/02/2021	ES42 On 06-May-21			Bond Future	12.00	73.0997	12.0005	73.0997	4,779.00
01/02/2021	ES42 On 05-August-21			Bond Future	12.24	73.8854	12.2421	73.8854	0.00
01/02/2021	ES42 On 04-November-21			Bond Future	12.49	70.4061	12.4946	70.4061	0.00
01/02/2021	GOVI On 04-February-21			GOVI	760.76	756.0380	760.7580	756.0380	28.00
01/02/2021	GOVI On 04-February-21	750.95	Call	GOVI	98080	5	98080	5	0.00
01/02/2021	GOVI On 04-February-21	750.94	Call	GOVI	98180	5	98180	5	0.00
01/02/2021	GOVI On 04-February-21	750.96	Call	GOVI	97980	5	97980	5	0.00
01/02/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21			GOVI	768.35	763.5920	768.3470	763.5920	949.00
01/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	896570	85	896570	85	0.00
01/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	896670	85	896670	85	0.00
01/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	896770	85	896770	85	0.00
01/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2021	GOVI On 05-August-21			GOVI	776.50	771.7030	776.5010	771.7030	0.00
01/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	573510	53	573510	53	0.00
01/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	573610	53	573610	53	0.00
01/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	573710	53	573710	53	0.00
01/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21			GOVI	784.76	779.9140	784.7620	779.9140	0.00
01/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	563420	51	563420	51	0.00
01/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	563520	52	563520	52	0.00
01/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	563620	52	563620	52	0.00
01/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2021	IGOV On 04-February-21			Index Future	273.72	273.6880	273.7190	273.6880	120.00
01/02/2021	IGOV On 06-May-21			Index Future	276.52	276.4910	276.5180	276.4910	973.00
01/02/2021	IGOV On 05-August-21			Index Future	279.52	279.4950	279.5200	279.4950	0.00
01/02/2021	IGOV On 04-November-21			Index Future	282.56	282.5360	282.5600	282.5360	0.00
01/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
01/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
01/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.35	89.3500	89.3500	89.3500	0.00
01/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.59	90.5800	90.5900	90.5800	51.00
01/02/2021	IS05 On 15-March-22			Interest Rate Swap	89.99	89.9800	89.9900	89.9800	0.00
01/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.04	90.0400	90.0400	90.0400	0.00
01/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.13	93.1300	93.1300	93.1300	0.00
01/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.55	93.5600	93.5500	93.5600	0.00
01/02/2021	IS05 On 22-March-23			Interest Rate Swap	85.86	85.8800	85.8600	85.8800	0.00
01/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.31	91.3300	91.3100	91.3300	0.00
01/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.87	77.9200	77.8700	77.9200	0.00
01/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.27	74.3300	74.2700	74.3300	0.00
01/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.56	72.6200	72.5600	72.6200	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
01/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.47	74.5200	74.4700	74.5200	0.00
01/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.41	78.4600	78.4100	78.4600	0.00
01/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.83	76.8700	76.8300	76.8700	0.00
01/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.83	78.8600	78.8300	78.8600	0.00
01/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.62	84.6400	84.6200	84.6400	0.00
01/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.98	84.9900	84.9800	84.9900	0.00
01/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.91	77.9200	77.9100	77.9200	0.00
01/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.81	85.8400	85.8100	85.8400	0.00
01/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
01/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.64	96.3650	3.6350	96.3650	0.00
01/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.57	96.4400	3.5700	96.4400	0.00
01/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.56	96.4500	3.5600	96.4500	0.00
01/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.55	96.4650	3.5450	96.4650	0.00
01/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.55	96.4600	3.5500	96.4600	0.00
01/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.58	96.4300	3.5800	96.4300	30,000.00
01/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.75	96.2450	3.7450	96.2450	0.00
01/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.83	96.1600	3.8300	96.1600	0.00
01/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.08	95.9100	4.0800	95.9100	20,001.00
01/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.17	95.8250	4.1650	95.8250	0.00
01/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.43	95.5700	4.4300	95.5700	0.00
01/02/2021	R023 On 04-February-21			Bond Future	4.62	109.4911	4.6162	109.4911	11,572.00
01/02/2021	R023 On 04-February-21	6.33	Call	Bond Future	3378	3	3378	3	0.00
01/02/2021	R023 On 04-February-21	6.32	Call	Bond Future	3359	3	3359	3	0.00
01/02/2021	R023 On 04-February-21	6.34	Call	Bond Future	3398	3	3398	3	0.00
01/02/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21			Bond Future	4.70	106.6795	4.7005	106.6795	37,743.00
01/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4925	5	4925	5	0.00
01/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4908	5	4908	5	0.00
01/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4942	5	4942	5	0.00

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01/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R023 On 05-August-21			Bond Future	4.77	107.8250	4.7669	107.8250	0.00
01/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1042	1	1042	1	0.00
01/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1029	1	1029	1	0.00
01/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	1017	1	1017	1	0.00
01/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	223	0	223	0	0.00
01/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	220	0	220	0	0.00
01/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	217	0	217	0	0.00
01/02/2021	R023 On 04-November-21			Bond Future	4.87	105.0539	4.8652	105.0539	0.00
01/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	539	1	539	1	0.00
01/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	532	1	532	1	0.00
01/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	524	1	524	1	0.00
01/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	480	1	480	1	0.00
01/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	474	0	474	0	0.00
01/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	469	0	469	0	0.00
01/02/2021	R035 On 04-February-21			Bond Future	10.34	92.4588	10.3421	92.4588	36,839.00
01/02/2021	R035 On 04-February-21	10.06	Call	Bond Future	19	0	19	0	0.00
01/02/2021	R035 On 04-February-21	10.14	Call	Bond Future	61	0	61	0	0.00
01/02/2021	R035 On 04-February-21	10.05	Call	Bond Future	16	0	16	0	0.00
01/02/2021	R035 On 04-February-21	10.04	Call	Bond Future	14	0	14	0	0.00
01/02/2021	R035 On 04-February-21	11.14	Call	Bond Future	5155	4	5155	4	0.00
01/02/2021	R035 On 04-February-21	11.14	Put	Bond Future	0	0	0	0	650.00
01/02/2021	R035 On 04-February-21	10.04	Put	Bond Future	2086	3	2086	3	0.00
01/02/2021	R035 On 04-February-21	10.14	Put	Bond Future	1439	2	1439	2	650.00
01/02/2021	R035 On 04-February-21	10.05	Put	Bond Future	2019	3	2019	3	0.00
01/02/2021	R035 On 04-February-21	10.06	Put	Bond Future	1952	3	1952	3	0.00
01/02/2021	R035 On 06-May-21			Bond Future	10.55	88.9101	10.5500	88.9101	97,813.00
01/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	4746	4	4746	4	0.00
01/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	10978	10	10978	10	0.00
01/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9350	9	9350	9	0.00
01/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11027	10	11027	10	0.00

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01/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5187	5	5187	5	600.00
01/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	13755	13	13755	13	0.00
01/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2327	2	2327	2	600.00
01/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	3761	3	3761	3	1,650.00
01/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	5966	5	5966	5	0.00
01/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	2816	2	2816	2	0.00
01/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1369	1	1369	1	500.00
01/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7066	6	7066	6	0.00
01/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13064	12	13064	12	0.00
01/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	1856	2	1856	2	793.00
01/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11077	10	11077	10	0.00
01/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	253	0	253	0	0.00
01/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	248	0	248	0	0.00
01/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	117	0	117	0	1,650.00
01/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3922	4	3922	4	0.00
01/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	855	1	855	1	1,650.00
01/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	89	0	89	0	600.00
01/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	3318	4	3318	4	0.00
01/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2816	3	2816	3	500.00
01/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4735	5	4735	5	0.00
01/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	1126	1	1126	1	793.00
01/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	244	0	244	0	0.00
01/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	2082	2	2082	2	0.00
01/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	441	1	441	1	793.00
01/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1557	2	1557	2	500.00
01/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1381	2	1381	2	0.00
01/02/2021	R035 On 05-August-21			Bond Future	10.76	89.8648	10.7634	89.8648	0.00
01/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	3951	4	3951	4	0.00
01/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	1862	2	1862	2	100.00
01/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6178	6	6178	6	0.00
01/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00

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01/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	47455	48	47455	48	0.00
01/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	2444	3	2444	3	100.00
01/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47688	48	47688	48	0.00
01/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	47572	48	47572	48	0.00
01/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3909	4	3909	4	100.00
01/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6781	7	6781	7	0.00
01/02/2021	R035 On 04-November-21			Bond Future	10.98	86.3376	10.9838	86.3376	0.00
01/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	15626	15	15626	15	0.00
01/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2409	2	2409	2	782.00
01/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7283	7	7283	7	0.00
01/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10252	10	10252	10	0.00
01/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10292	10	10292	10	0.00
01/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3422	3	3422	3	400.00
01/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	4828	4	4828	4	0.00
01/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10331	10	10331	10	0.00
01/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2156	2	2156	2	400.00
01/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2740	3	2740	3	782.00
01/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1518	2	1518	2	0.00
01/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	4238	5	4238	5	782.00
01/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	7248	8	7248	8	0.00
01/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7735	8	7735	8	0.00
01/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5710	6	5710	6	0.00
01/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1531	2	1531	2	0.00
01/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1544	2	1544	2	0.00
01/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	454	1	454	1	400.00
01/02/2021	R186 On 04-February-21			Bond Future	6.63	119.7053	6.6285	119.7053	37,863.00
01/02/2021	R186 On 04-February-21	7.30	Call	Bond Future	3515	3	3515	3	0.00
01/02/2021	R186 On 04-February-21	8.00	Call	Bond Future	7040	7	7040	7	0.00
01/02/2021	R186 On 04-February-21	8.17	Call	Bond Future	7875	8	7875	8	0.00
01/02/2021	R186 On 04-February-21	8.16	Call	Bond Future	7827	8	7827	8	0.00
01/02/2021	R186 On 04-February-21	8.15	Call	Bond Future	7778	8	7778	8	0.00
01/02/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00

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01/02/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21			Bond Future	6.78	120.9013	6.7801	120.9013	103,969.00
01/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3245	3	3245	3	0.00
01/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18293	18	18293	18	0.00
01/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18252	18	18252	18	0.00
01/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18211	18	18211	18	0.00
01/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	639	1	639	1	15,177.00
01/02/2021	R186 On 05-August-21			Bond Future	6.93	116.9187	6.9313	116.9187	0.00
01/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8064	8	8064	8	0.00
01/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8023	8	8023	8	0.00
01/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7983	8	7983	8	0.00
01/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	205	0	205	0	0.00
01/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	201	0	201	0	0.00
01/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	197	0	197	0	0.00
01/02/2021	R186 On 04-November-21			Bond Future	7.09	118.1501	7.0928	118.1501	0.00
01/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5478	5	5478	5	0.00
01/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5409	5	5409	5	0.00
01/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5443	5	5443	5	0.00
01/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	925	1	925	1	0.00
01/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	934	1	934	1	0.00
01/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	916	1	916	1	0.00
01/02/2021	R197 On 04-February-21			Bond Future	319.27	319.2556	319.2680	319.2556	2,352.00
01/02/2021	R197 On 06-May-21			Bond Future	322.54	322.5247	322.5356	322.5247	2,121.00
01/02/2021	R197 On 05-August-21			Bond Future	318.08	318.0623	318.0797	318.0623	0.00
01/02/2021	R197 On 04-November-21			Bond Future	321.50	321.4865	321.5039	321.4865	0.00
01/02/2021	R202 On 04-February-21			Bond Future	221.13	221.1312	221.1341	221.1312	7,585.00
01/02/2021	R202 On 06-May-21			Bond Future	223.40	223.3958	223.3974	223.3958	8,028.00
01/02/2021	R202 On 05-August-21			Bond Future	221.60	221.5974	221.6024	221.5974	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
01/02/2021	R202 On 04-November-21			Bond Future	223.99	223.9830	223.9878	223.9830	0.00
01/02/2021	R209 On 04-February-21			Bond Future	10.26	71.1617	10.2605	71.1617	17,870.00
01/02/2021	R209 On 04-February-21	10.11	Call	Bond Future	135	0	135	0	0.00
01/02/2021	R209 On 04-February-21	10.10	Call	Bond Future	123	0	123	0	0.00
01/02/2021	R209 On 04-February-21	10.12	Call	Bond Future	148	0	148	0	0.00
01/02/2021	R209 On 04-February-21	10.12	Put	Bond Future	980	2	980	2	0.00
01/02/2021	R209 On 04-February-21	10.10	Put	Bond Future	1074	2	1074	2	0.00
01/02/2021	R209 On 04-February-21	10.11	Put	Bond Future	1027	2	1027	2	0.00
01/02/2021	R209 On 06-May-21			Bond Future	10.45	68.7337	10.4464	68.7337	28,174.00
01/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3065	3	3065	3	0.00
01/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	6851	6	6851	6	0.00
01/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2064	2	2064	2	5,325.00
01/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5433	5	5433	5	0.00
01/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	9497	9	9497	9	0.00
01/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2329	2	2329	2	1,000.00
01/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1004	1	1004	1	8,200.00
01/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4458	4	4458	4	0.00
01/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1476	1	1476	1	0.00
01/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	9539	9	9539	9	0.00
01/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9455	9	9455	9	0.00
01/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9413	9	9413	9	0.00
01/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	262	0	262	0	0.00
01/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	257	0	257	0	0.00
01/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	249	0	249	0	9,150.00
01/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1394	2	1394	2	3,500.00
01/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	4098	5	4098	5	0.00
01/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	5158	6	5158	6	0.00
01/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	253	0	253	0	0.00
01/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	1049	1	1049	1	9,150.00
01/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	685	1	685	1	3,750.00
01/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	3201	4	3201	4	0.00
01/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	2195	3	2195	3	6,250.00
01/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2883	3	2883	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
01/02/2021	R209 On 05-August-21			Bond Future	10.63	69.4720	10.6333	69.4720	0.00
01/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7505	7	7505	7	0.00
01/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7470	7	7470	7	0.00
01/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7540	7	7540	7	0.00
01/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1413	2	1413	2	0.00
01/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1440	2	1440	2	0.00
01/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1426	2	1426	2	0.00
01/02/2021	R209 On 04-November-21			Bond Future	10.83	67.0641	10.8252	67.0641	1,795.00
01/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1342	1	1342	1	3,750.00
01/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8497	8	8497	8	0.00
01/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3235	3	3235	3	0.00
01/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	7908	7	7908	7	0.00
01/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8530	8	8530	8	0.00
01/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8464	8	8464	8	0.00
01/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1671	2	1671	2	0.00
01/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1941	2	1941	2	5,500.00
01/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1684	2	1684	2	0.00
01/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1698	2	1698	2	0.00
01/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	5035	5	5035	5	5,500.00
01/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	9124	10	9124	10	0.00
01/02/2021	R210 On 04-February-21			Bond Future	196.25	196.2546	196.2531	196.2546	859.00
01/02/2021	R210 On 06-May-21			Bond Future	195.55	195.5509	195.5506	195.5509	1,183.00
01/02/2021	R210 On 05-August-21			Bond Future	197.70	197.6986	197.6979	197.6986	0.00
01/02/2021	R210 On 04-November-21			Bond Future	197.09	197.0868	197.0887	197.0868	0.00
01/02/2021	R212 On 04-February-21			Bond Future	170.36	170.3351	170.3630	170.3351	3,884.00
01/02/2021	R212 On 06-May-21			Bond Future	172.11	172.0794	172.1066	172.0794	3,400.00
01/02/2021	R212 On 05-August-21			Bond Future	171.67	171.6367	171.6660	171.6367	0.00
01/02/2021	R212 On 04-November-21			Bond Future	173.51	173.4845	173.5139	173.4845	0.00
01/02/2021	R213 On 04-February-21			Bond Future	9.17	88.6114	9.1659	88.6114	638.00
01/02/2021	R213 On 04-February-21	9.41	Call	Bond Future	1454	1	1454	1	0.00
01/02/2021	R213 On 04-February-21	9.40	Call	Bond Future	1401	1	1401	1	0.00
01/02/2021	R213 On 04-February-21	9.39	Call	Bond Future	1349	1	1349	1	0.00
01/02/2021	R213 On 04-February-21	9.39	Put	Bond Future	46	0	46	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
01/02/2021	R213 On 04-February-21	9.40	Put	Bond Future	41	0	41	0	0.00
01/02/2021	R213 On 04-February-21	9.41	Put	Bond Future	36	0	36	0	0.00
01/02/2021	R213 On 06-May-21			Bond Future	9.35	85.9691	9.3538	85.9691	8,790.00
01/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13058	13	13058	13	0.00
01/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13013	13	13013	13	0.00
01/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13103	13	13103	13	0.00
01/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	28	0	28	0	0.00
01/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	29	0	29	0	0.00
01/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	29	0	29	0	0.00
01/02/2021	R213 On 05-August-21			Bond Future	9.55	86.8922	9.5459	86.8922	0.00
01/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	7524	7	7524	7	0.00
01/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5059	5	5059	5	0.00
01/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	7831	7	7831	7	0.00
01/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2597	2	2597	2	200.00
01/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	7793	7	7793	7	0.00
01/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	7754	7	7754	7	0.00
01/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	977	1	977	1	0.00
01/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	966	1	966	1	0.00
01/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1856	2	1856	2	200.00
01/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3745	4	3745	4	0.00
01/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	955	1	955	1	0.00
01/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	1045	1	1045	1	200.00
01/02/2021	R213 On 04-November-21			Bond Future	9.75	84.2788	9.7468	84.2788	0.00
01/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8216	8	8216	8	0.00
01/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8180	8	8180	8	0.00
01/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8252	8	8252	8	0.00
01/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1363	1	1363	1	0.00
01/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1350	1	1350	1	0.00
01/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1338	1	1338	1	0.00
01/02/2021	R214 On 04-February-21			Bond Future	10.64	68.2793	10.6356	68.2793	9,610.00
01/02/2021	R214 On 04-February-21	10.32	Call	Bond Future	22	0	22	0	0.00
01/02/2021	R214 On 04-February-21	10.31	Call	Bond Future	19	0	19	0	0.00
01/02/2021	R214 On 04-February-21	10.33	Call	Bond Future	25	0	25	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
01/02/2021	R214 On 04-February-21	10.33	Put	Bond Future	1885	3	1885	3	0.00
01/02/2021	R214 On 04-February-21	10.31	Put	Bond Future	2004	3	2004	3	0.00
01/02/2021	R214 On 04-February-21	10.32	Put	Bond Future	1944	3	1944	3	0.00
01/02/2021	R214 On 06-May-21			Bond Future	10.82	65.6858	10.8170	65.6858	11,831.00
01/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8126	8	8126	8	0.00
01/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8086	8	8086	8	0.00
01/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8046	8	8046	8	0.00
01/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	515	1	515	1	0.00
01/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	508	1	508	1	0.00
01/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	501	1	501	1	0.00
01/02/2021	R214 On 05-August-21			Bond Future	11.00	66.3912	11.0019	66.3912	0.00
01/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7125	7	7125	7	0.00
01/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7158	7	7158	7	0.00
01/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7091	7	7091	7	0.00
01/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1750	2	1750	2	0.00
01/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1782	2	1782	2	0.00
01/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1766	2	1766	2	0.00
01/02/2021	R214 On 04-November-21			Bond Future	11.19	63.8139	11.1914	63.8139	0.00
01/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8404	8	8404	8	0.00
01/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8372	8	8372	8	0.00
01/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8341	8	8341	8	0.00
01/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1941	2	1941	2	0.00
01/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1912	2	1912	2	0.00
01/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1926	2	1926	2	0.00
01/02/2021	R248 On 04-February-21			Bond Future	10.70	86.0031	10.7007	86.0031	79,924.00
01/02/2021	R248 On 04-February-21	10.48	Call	Bond Future	43	0	43	0	0.00
01/02/2021	R248 On 04-February-21	10.80	Call	Bond Future	943	1	943	1	2,140.00
01/02/2021	R248 On 04-February-21	11.50	Call	Bond Future	5609	5	5609	5	0.00
01/02/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
01/02/2021	R248 On 04-February-21	10.47	Call	Bond Future	37	0	37	0	0.00
01/02/2021	R248 On 04-February-21	10.46	Call	Bond Future	32	0	32	0	0.00
01/02/2021	R248 On 04-February-21	10.75	Call	Bond Future	693	1	693	1	0.00
01/02/2021	R248 On 04-February-21	10.46	Put	Bond Future	1864	3	1864	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
01/02/2021	R248 On 04-February-21	10.47	Put	Bond Future	1792	3	1792	3	0.00
01/02/2021	R248 On 04-February-21	11.50	Put	Bond Future	0	0	0	0	0.00
01/02/2021	R248 On 04-February-21	10.75	Put	Bond Future	326	1	326	1	0.00
01/02/2021	R248 On 04-February-21	9.80	Put	Bond Future	7235	8	7235	8	0.00
01/02/2021	R248 On 04-February-21	10.48	Put	Bond Future	1721	2	1721	2	0.00
01/02/2021	R248 On 04-February-21	10.80	Put	Bond Future	207	1	207	1	0.00
01/02/2021	R248 On 06-May-21			Bond Future	10.88	82.4529	10.8845	82.4529	123,651.00
01/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10015	9	10015	9	0.00
01/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	9965	9	9965	9	0.00
01/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10065	9	10065	9	0.00
01/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	494	1	494	1	0.00
01/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	509	1	509	1	0.00
01/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	501	1	501	1	0.00
01/02/2021	R248 On 05-August-21			Bond Future	11.07	83.3383	11.0725	83.3383	0.00
01/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10381	10	10381	10	0.00
01/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10337	10	10337	10	0.00
01/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10425	10	10425	10	0.00
01/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1311	1	1311	1	0.00
01/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1298	1	1298	1	0.00
01/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1285	1	1285	1	0.00
01/02/2021	R248 On 04-November-21			Bond Future	11.27	79.8054	11.2650	79.8054	0.00
01/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11131	11	11131	11	0.00
01/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11171	11	11171	11	0.00
01/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11212	11	11212	11	0.00
01/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1583	2	1583	2	0.00
01/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1597	2	1597	2	0.00
01/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1610	2	1610	2	0.00