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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	2025 On 06-May-21			Bond Future	150.25	150.8102	150.2495	150.8102	7,790.00
01/03/2021	2025 On 05-August-21			Bond Future	150.36	150.9327	150.3641	150.9327	0.00
01/03/2021	2025 On 04-November-21			Bond Future	152.05	152.6216	152.0463	152.6216	0.00
01/03/2021	2025 On 03-February-22			Bond Future	152.23	152.8163	152.2330	152.8163	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
01/03/2021	2029 On 06-May-21			Bond Future	108.01	108.2485	108.0134	108.2485	2,382.00
01/03/2021	2029 On 05-August-21			Bond Future	109.20	109.4342	109.1961	109.4342	0.00
01/03/2021	2029 On 04-November-21			Bond Future	109.27	109.5092	109.2673	109.5092	0.00
01/03/2021	2029 On 03-February-22			Bond Future	110.52	110.7657	110.5210	110.7657	0.00
01/03/2021	2030 On 06-May-21			Bond Future	9.11	95.3111	9.1131	95.3111	113,541.00
01/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	13351	13	13351	13	0.00
01/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	1425	1	1425	1	0.00
01/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	405	0	405	0	0.00
01/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	1215	1	1215	1	0.00
01/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	1025	1	1025	1	300.00
01/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	2189	2	2189	2	0.00
01/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	8746	8	8746	8	0.00
01/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	13305	13	13305	13	0.00
01/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	13259	13	13259	13	0.00
01/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	1306	1	1306	1	0.00
01/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	1552	1	1552	1	0.00
01/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	2285	2	2285	2	0.00
01/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	2626	2	2626	2	0.00
01/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	2351	2	2351	2	300.00
01/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	9755	9	9755	9	0.00
01/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	4935	5	4935	5	0.00
01/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	132	0	132	0	700.00
01/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	5471	5	5471	5	0.00
01/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1973	2	1973	2	0.00
01/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	395	0	395	0	0.00
01/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	1764	2	1764	2	0.00
01/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	40	0	40	0	300.00
01/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1466	2	1466	2	0.00
01/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1512	2	1512	2	0.00
01/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2196	2	2196	2	5,000.00
01/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	4	0	4	0	0.00
01/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	3	0	0.00
01/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	72	0	72	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
01/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	1584	2	1584	2	700.00
01/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	6921	7	6921	7	0.00
01/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	496	1	496	1	700.00
01/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	2525	3	2525	3	2,500.00
01/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1293	1	1293	1	0.00
01/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	2999	3	2999	3	0.00
01/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	2666	3	2666	3	0.00
01/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	2357	3	2357	3	2,500.00
01/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	4809	5	4809	5	0.00
01/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	3	0	0.00
01/03/2021	2030 On 05-August-21			Bond Future	9.32	92.3263	9.3224	92.3263	0.00
01/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	6159	6	6159	6	0.00
01/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	245	0	245	0	200.00
01/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1787	2	1787	2	600.00
01/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	6664	6	6664	6	0.00
01/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1434	1	1434	1	200.00
01/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	3094	3	3094	3	600.00
01/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	13787	14	13787	14	0.00
01/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	6585	6	6585	6	0.00
01/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	6624	6	6624	6	0.00
01/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	852	1	852	1	0.00
01/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	863	1	863	1	0.00
01/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	57	0	57	0	600.00
01/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	9716	10	9716	10	0.00
01/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	995	1	995	1	200.00
01/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	4470	5	4470	5	0.00
01/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	841	1	841	1	0.00
01/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	2397	3	2397	3	0.00
01/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	3857	4	3857	4	0.00
01/03/2021	2030 On 04-November-21			Bond Future	9.52	93.3386	9.5229	93.3386	0.00
01/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1739	2	1739	2	300.00
01/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	10121	10	10121	10	0.00
01/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	7035	7	7035	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	6966	7	6966	7	0.00
01/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	1001	1	1001	1	300.00
01/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	7000	7	7000	7	0.00
01/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1510	2	1510	2	0.00
01/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1524	2	1524	2	0.00
01/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	5847	6	5847	6	0.00
01/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	642	1	642	1	300.00
01/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	7968	8	7968	8	0.00
01/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1496	2	1496	2	0.00
01/03/2021	2030 On 03-February-22			Bond Future	9.74	90.3843	9.7409	90.3843	0.00
01/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3950	4	3950	4	0.00
01/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	3088	3	3088	3	0.00
01/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	3065	3	3065	3	0.00
01/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	3113	3	3113	3	0.00
01/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1208	1	1208	1	101.00
01/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2877	3	2877	3	0.00
01/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	4907	5	4907	5	101.00
01/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	4618	5	4618	5	0.00
01/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	8476	9	8476	9	0.00
01/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	4675	5	4675	5	0.00
01/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	4646	5	4646	5	0.00
01/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	3750	4	3750	4	101.00
01/03/2021	2032 On 06-May-21			Bond Future	9.82	90.1981	9.8235	90.1981	126,403.00
01/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	12654	12	12654	12	0.00
01/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	12605	12	12605	12	0.00
01/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	3954	4	3954	4	736.00
01/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	12704	12	12704	12	0.00
01/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	14883	15	14883	15	0.00
01/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	16	0	16	0	0.00
01/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	17	0	17	0	0.00
01/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	4	0	736.00
01/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	922	1	922	1	0.00
01/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	17	0	0.00

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01/03/2021	2032 On 05-August-21			Bond Future	10.03	91.1640	10.0302	91.1640	0.00
01/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	8194	8	8194	8	0.00
01/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	8236	8	8236	8	0.00
01/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	8279	8	8279	8	0.00
01/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	781	1	781	1	0.00
01/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	791	1	791	1	0.00
01/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	801	1	801	1	0.00
01/03/2021	2032 On 04-November-21			Bond Future	10.24	88.0180	10.2377	88.0180	0.00
01/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	13673	13	13673	13	0.00
01/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1745	2	1745	2	700.00
01/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	9222	9	9222	9	0.00
01/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	2839	3	2839	3	700.00
01/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	9144	9	9144	9	0.00
01/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	9183	9	9183	9	0.00
01/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1264	1	1264	1	0.00
01/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1288	1	1288	1	0.00
01/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	7194	7	7194	7	0.00
01/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1276	1	1276	1	0.00
01/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	405	0	405	0	700.00
01/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	5232	5	5232	5	0.00
01/03/2021	2032 On 03-February-22			Bond Future	10.46	89.0083	10.4574	89.0083	0.00
01/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	3524	3	3524	3	0.00
01/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1516	1	1516	1	97.00
01/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	1223	1	1223	1	198.00
01/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	4344	4	4344	4	0.00
01/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	4373	4	4373	4	0.00
01/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2720	3	2720	3	0.00
01/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4995	5	4995	5	0.00
01/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	4316	4	4316	4	0.00
01/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	4287	4	4287	4	0.00
01/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	4497	5	4497	5	0.00
01/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	4415	5	4415	5	198.00
01/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	4469	5	4469	5	0.00

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01/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	3873	4	3873	4	97.00
01/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	6441	7	6441	7	198.00
01/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	10479	11	10479	11	0.00
01/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	4442	5	4442	5	0.00
01/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	5322	6	5322	6	97.00
01/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	9315	10	9315	10	0.00
01/03/2021	2033 On 06-May-21			Bond Future	102.52	102.5173	102.5230	102.5173	9,583.00
01/03/2021	2033 On 05-August-21			Bond Future	103.65	103.6401	103.6454	103.6401	0.00
01/03/2021	2033 On 04-November-21			Bond Future	103.58	103.5760	103.5802	103.5760	0.00
01/03/2021	2033 On 03-February-22			Bond Future	104.77	104.7644	104.7685	104.7644	0.00
01/03/2021	2037 On 06-May-21			Bond Future	10.69	85.6351	10.6898	85.6351	129,691.00
01/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	10538	10	10538	10	0.00
01/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	10487	10	10487	10	0.00
01/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	10436	10	10436	10	0.00
01/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	111	0	111	0	0.00
01/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	116	0	116	0	0.00
01/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	114	0	114	0	0.00
01/03/2021	2037 On 05-August-21			Bond Future	10.90	82.2964	10.9016	82.2964	0.00
01/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	9002	9	9002	9	0.00
01/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	9045	9	9045	9	0.00
01/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	9089	9	9089	9	0.00
01/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	965	1	965	1	0.00
01/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	953	1	953	1	0.00
01/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	942	1	942	1	0.00
01/03/2021	2037 On 04-November-21			Bond Future	11.10	83.1990	11.1026	83.1990	0.00
01/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	10962	11	10962	11	0.00
01/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	10922	11	10922	11	0.00
01/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	11002	11	11002	11	0.00
01/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1259	1	1259	1	0.00
01/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1270	1	1270	1	0.00
01/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1247	1	1247	1	0.00
01/03/2021	2037 On 03-February-22			Bond Future	11.32	79.8806	11.3181	79.8806	0.00
01/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	5423	5	5423	5	0.00

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01/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	5359	5	5359	5	0.00
01/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	5391	5	5391	5	0.00
01/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	4514	5	4514	5	0.00
01/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	4569	5	4569	5	0.00
01/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	4541	5	4541	5	0.00
01/03/2021	2038 On 06-May-21			Bond Future	116.53	116.6754	116.5266	116.6754	7,799.00
01/03/2021	2038 On 05-August-21			Bond Future	116.08	116.2329	116.0808	116.2329	0.00
01/03/2021	2038 On 04-November-21			Bond Future	117.38	117.5337	117.3795	117.5337	0.00
01/03/2021	2038 On 03-February-22			Bond Future	116.97	117.1314	116.9740	117.1314	0.00
01/03/2021	2040 On 06-May-21			Bond Future	10.82	87.6593	10.8164	87.6593	79,050.00
01/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	10409	10	10409	10	0.00
01/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	15403	15	15403	15	0.00
01/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	10356	10	10356	10	0.00
01/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	2432	2	2432	2	300.00
01/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	5855	6	5855	6	300.00
01/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	10463	10	10463	10	0.00
01/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	149	0	149	0	0.00
01/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	2336	3	2336	3	0.00
01/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	737	1	737	1	0.00
01/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	156	0	156	0	0.00
01/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	14	0	14	0	300.00
01/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	153	0	153	0	0.00
01/03/2021	2040 On 05-August-21			Bond Future	11.02	84.0920	11.0234	84.0920	0.00
01/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	5791	6	5791	6	900.00
01/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	20593	20	20593	20	0.00
01/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	10026	10	10026	10	0.00
01/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	3810	4	3810	4	900.00
01/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	9980	10	9980	10	0.00
01/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	9934	10	9934	10	0.00
01/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	890	1	890	1	0.00
01/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	3628	4	3628	4	0.00
01/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	911	1	911	1	0.00
01/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	32	0	32	0	900.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	900	1	900	1	0.00
01/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	2313	2	2313	2	0.00
01/03/2021	2040 On 04-November-21			Bond Future	11.22	85.0143	11.2195	85.0143	0.00
01/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	11466	11	11466	11	0.00
01/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	11424	11	11424	11	0.00
01/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	11382	11	11382	11	0.00
01/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1373	1	1373	1	0.00
01/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1361	1	1361	1	0.00
01/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1349	1	1349	1	0.00
01/03/2021	2040 On 03-February-22			Bond Future	11.43	81.4662	11.4297	81.4662	0.00
01/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	5732	6	5732	6	0.00
01/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	5698	6	5698	6	0.00
01/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	5766	6	5766	6	0.00
01/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	4801	5	4801	5	0.00
01/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	4772	5	4772	5	0.00
01/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	4743	5	4743	5	0.00
01/03/2021	2044 On 06-May-21			Bond Future	10.89	84.2271	10.8908	84.2271	61,789.00
01/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	10102	10	10102	10	0.00
01/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	1773	2	1773	2	3,100.00
01/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	7198	7	7198	7	0.00
01/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	4377	4	4377	4	3,100.00
01/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	4619	4	4619	4	0.00
01/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	6613	6	6613	6	0.00
01/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	3251	3	3251	3	0.00
01/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	10367	10	10367	10	0.00
01/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	10049	10	10049	10	0.00
01/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	9996	10	9996	10	0.00
01/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	189	0	189	0	0.00
01/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	185	0	185	0	0.00
01/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	162	0	162	0	3,100.00
01/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	626	1	626	1	3,100.00
01/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1134	1	1134	1	3,100.00
01/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	530	1	530	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
01/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1224	1	1224	1	0.00
01/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	1788	2	1788	2	3,100.00
01/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	181	0	181	0	0.00
01/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	3146	3	3146	3	0.00
01/03/2021	2044 On 05-August-21			Bond Future	11.09	80.7482	11.0900	80.7482	0.00
01/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	10228	10	10228	10	0.00
01/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	10182	10	10182	10	0.00
01/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	10273	10	10273	10	0.00
01/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	857	1	857	1	0.00
01/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	867	1	867	1	0.00
01/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	877	1	877	1	0.00
01/03/2021	2044 On 04-November-21			Bond Future	11.28	81.6339	11.2785	81.6339	0.00
01/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	11178	11	11178	11	0.00
01/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	11138	11	11138	11	0.00
01/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	11219	11	11219	11	0.00
01/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1452	2	1452	2	0.00
01/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1477	2	1477	2	0.00
01/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1465	2	1465	2	0.00
01/03/2021	2044 On 03-February-22			Bond Future	11.48	78.1728	11.4802	78.1728	0.00
01/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	5717	6	5717	6	0.00
01/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	5649	6	5649	6	0.00
01/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	5683	6	5683	6	0.00
01/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	4912	5	4912	5	0.00
01/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	4942	5	4942	5	0.00
01/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	4882	5	4882	5	0.00
01/03/2021	2046 On 06-May-21			Bond Future	104.93	104.9213	104.9276	104.9213	14,893.00
01/03/2021	2046 On 05-August-21			Bond Future	106.08	106.0706	106.0766	106.0706	0.00
01/03/2021	2046 On 04-November-21			Bond Future	105.46	105.4515	105.4559	105.4515	0.00
01/03/2021	2046 On 03-February-22			Bond Future	106.67	106.6616	106.6661	106.6616	0.00
01/03/2021	2050 On 06-May-21			Bond Future	107.43	107.8283	107.4310	107.8283	10,904.00
01/03/2021	2050 On 05-August-21			Bond Future	106.68	107.0830	106.6797	107.0830	0.00
01/03/2021	2050 On 04-November-21			Bond Future	107.87	108.2814	107.8733	108.2814	0.00
01/03/2021	2050 On 03-February-22			Bond Future	107.16	107.5777	107.1634	107.5777	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
01/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	AL37 On 06-May-21			Index Future	781.88	779.4740	781.8840	779.4740	0.00
01/03/2021	AL37 On 05-August-21			Index Future	790.16	787.7300	790.1560	787.7300	0.00
01/03/2021	AL37 On 04-November-21			Index Future	798.89	796.4430	798.8910	796.4430	0.00
01/03/2021	AL37 On 03-February-22			Index Future	807.87	805.3920	807.8650	805.3920	0.00
01/03/2021	AL7T On 06-May-21			Index Future	878.60	875.4820	878.6000	875.4820	0.00
01/03/2021	AL7T On 05-August-21			Index Future	887.90	884.7540	887.8950	884.7540	0.00
01/03/2021	AL7T On 04-November-21			Index Future	897.71	894.5410	897.7100	894.5410	0.00
01/03/2021	AL7T On 03-February-22			Index Future	907.79	904.5920	907.7940	904.5920	0.00
01/03/2021	ALBI On 06-May-21			Index Future	772.89	770.5490	772.8900	770.5490	306.00
01/03/2021	ALBI On 05-August-21			Index Future	781.07	778.7100	781.0670	778.7100	0.00
01/03/2021	ALBI On 04-November-21			Index Future	789.70	787.3230	789.7010	787.3230	0.00
01/03/2021	ALBI On 03-February-22			Index Future	798.57	796.1700	798.5720	796.1700	0.00
01/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2021	ES33 On 06-May-21			Bond Future	11.40	75.5427	11.3987	75.5427	350.00
01/03/2021	ES33 On 05-August-21			Bond Future	11.65	76.3515	11.6507	76.3515	0.00
01/03/2021	ES33 On 04-November-21			Bond Future	11.91	73.4134	11.9058	73.4134	0.00
01/03/2021	ES33 On 03-February-22			Bond Future	12.18	74.2394	12.1793	74.2394	0.00
01/03/2021	ES42 On 06-May-21			Bond Future	11.95	73.8513	11.9460	73.8513	4,779.00
01/03/2021	ES42 On 05-August-21			Bond Future	12.19	74.6426	12.1856	74.6426	0.00
01/03/2021	ES42 On 04-November-21			Bond Future	12.43	71.2029	12.4298	71.2029	0.00
01/03/2021	ES42 On 03-February-22			Bond Future	12.68	72.0046	12.6830	72.0046	0.00
01/03/2021	GOVI On 06-May-21			GOVI	763.65	761.2660	763.6500	761.2660	975.00
01/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	849600	83	849600	83	0.00
01/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	849700	83	849700	83	0.00
01/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	849800	83	849800	83	0.00
01/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 05-August-21			GOVI	771.73	769.3280	771.7300	769.3280	0.00
01/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	525800	50	525800	50	0.00
01/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	525900	50	525900	50	0.00
01/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	526000	50	526000	50	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
01/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 04-November-21			GOVI	780.26	777.8380	780.2600	777.8380	0.00
01/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	518400	49	518400	49	0.00
01/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	518500	49	518500	49	0.00
01/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	518600	49	518600	49	0.00
01/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 03-February-22			GOVI	789.03	786.5780	789.0250	786.5780	0.00
01/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
01/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	37350	6	37350	6	0.00
01/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	37150	6	37150	6	0.00
01/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	37250	6	37250	6	0.00
01/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2021	IGOV On 06-May-21			Index Future	280.82	280.9430	280.8150	280.9430	906.00
01/03/2021	IGOV On 05-August-21			Index Future	283.86	283.9870	283.8550	283.9870	0.00
01/03/2021	IGOV On 04-November-21			Index Future	287.06	287.1970	287.0610	287.1970	0.00
01/03/2021	IGOV On 03-February-22			Index Future	290.35	290.4910	290.3530	290.4910	0.00
01/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
01/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
01/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4400	89.4300	89.4400	0.00
01/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7700	90.7500	90.7700	51.00
01/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.26	90.2900	90.2600	90.2900	0.00
01/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.48	90.5200	90.4800	90.5200	0.00
01/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.73	93.7800	93.7300	93.7800	0.00
01/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.35	94.4100	94.3500	94.4100	0.00
01/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.88	86.9300	86.8800	86.9300	0.00
01/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.56	92.6100	92.5600	92.6100	0.00
01/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
01/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.60	82.0500	81.6000	82.0500	0.00
01/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.26	78.7400	78.2600	78.7400	0.00
01/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.79	77.2900	76.7900	77.2900	0.00
01/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.91	79.4200	78.9100	79.4200	0.00
01/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.00	83.5100	83.0000	83.5100	0.00
01/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.60	82.1300	81.6000	82.1300	0.00
01/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.76	84.3200	83.7600	84.3200	0.00
01/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.63	90.2200	89.6300	90.2200	0.00
01/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.11	90.7400	90.1100	90.7400	0.00
01/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.27	83.9200	83.2700	83.9200	0.00
01/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.15	91.7900	91.1500	91.7900	0.00
01/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3350	3.6650	96.3350	0.00
01/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2650	3.7150	96.2650	0.00
01/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2500	3.7300	96.2500	0.00
01/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.77	96.2150	3.7650	96.2150	0.00
01/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.79	96.2000	3.7900	96.2000	0.00
01/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.88	96.0900	3.8800	96.0900	0.00
01/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.91	96.0700	3.9100	96.0700	30,000.00
01/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.23	95.7350	4.2250	95.7350	0.00
01/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.49	95.4600	4.4900	95.4600	0.00
01/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.77	95.1600	4.7700	95.1600	471.00
01/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.99	94.9550	4.9850	94.9550	0.00
01/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.25	94.7050	5.2450	94.7050	0.00
01/03/2021	R023 On 06-May-21			Bond Future	5.33	105.5858	5.3339	105.5858	40,958.00
01/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3811	4	3811	4	0.00
01/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3795	4	3795	4	0.00
01/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3828	4	3828	4	0.00
01/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R023 On 05-August-21			Bond Future	5.51	106.7159	5.5124	106.7159	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
01/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	352	0	352	0	0.00
01/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	345	0	345	0	0.00
01/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	339	0	339	0	0.00
01/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	674	1	674	1	0.00
01/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	666	1	666	1	0.00
01/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	657	1	657	1	0.00
01/03/2021	R023 On 04-November-21			Bond Future	5.73	103.9775	5.7253	103.9775	0.00
01/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	199	0	199	0	0.00
01/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	196	0	196	0	0.00
01/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	194	0	194	0	0.00
01/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1246	1	1246	1	0.00
01/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1236	1	1236	1	0.00
01/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1226	1	1226	1	0.00
01/03/2021	R023 On 03-February-22			Bond Future	6.03	105.1468	6.0348	105.1468	0.00
01/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	184	0	184	0	0.00
01/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	186	0	186	0	0.00
01/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	188	0	188	0	0.00
01/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1171	1	1171	1	0.00
01/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1179	1	1179	1	0.00
01/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1187	1	1187	1	0.00
01/03/2021	R035 On 06-May-21			Bond Future	10.45	90.0973	10.4523	90.0973	100,316.00
01/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	11487	11	11487	11	0.00
01/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	11435	11	11435	11	0.00
01/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	4757	5	4757	5	0.00
01/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	2099	2	2099	2	600.00
01/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	5241	5	5241	5	600.00
01/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	14324	14	14324	14	0.00
01/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	6090	6	6090	6	0.00
01/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	3661	4	3661	4	1,650.00
01/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	9701	10	9701	10	0.00
01/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	11540	11	11540	11	0.00
01/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	2620	3	2620	3	0.00
01/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	1118	1	1118	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	7266	7	7266	7	0.00
01/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	13612	13	13612	13	0.00
01/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	1612	2	1612	2	223.00
01/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	22	0	22	0	1,650.00
01/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	3034	3	3034	3	0.00
01/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	412	0	412	0	1,650.00
01/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	15	0	15	0	600.00
01/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	2446	3	2446	3	0.00
01/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	1977	2	1977	2	500.00
01/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	3841	4	3841	4	0.00
01/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	67	0	67	0	0.00
01/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	65	0	65	0	0.00
01/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	149	0	149	0	223.00
01/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	606	1	606	1	223.00
01/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	1338	1	1338	1	0.00
01/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	791	1	791	1	0.00
01/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	925	1	925	1	500.00
01/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	63	0	63	0	0.00
01/03/2021	R035 On 05-August-21			Bond Future	10.66	91.0617	10.6622	91.0617	0.00
01/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	3804	4	3804	4	0.00
01/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1633	2	1633	2	100.00
01/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	6162	6	6162	6	0.00
01/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	46808	47	46808	47	0.00
01/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	1781	2	1781	2	100.00
01/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	47041	47	47041	47	0.00
01/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	46925	47	46925	47	0.00
01/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	3115	3	3115	3	100.00
01/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	5904	6	5904	6	0.00
01/03/2021	R035 On 04-November-21			Bond Future	10.87	87.5847	10.8724	87.5847	0.00
01/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	16207	16	16207	16	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
01/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	7609	7	7609	7	0.00
01/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	2563	3	2563	3	782.00
01/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	10721	11	10721	11	0.00
01/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	10680	11	10680	11	0.00
01/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	10762	11	10762	11	0.00
01/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	5075	5	5075	5	0.00
01/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	2302	2	2302	2	400.00
01/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	3615	4	3615	4	400.00
01/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2374	2	2374	2	782.00
01/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	5211	5	5211	5	0.00
01/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	7189	7	7189	7	0.00
01/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	3793	4	3793	4	782.00
01/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	6711	7	6711	7	0.00
01/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1258	1	1258	1	0.00
01/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1281	1	1281	1	0.00
01/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1269	1	1269	1	0.00
01/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	343	0	343	0	400.00
01/03/2021	R035 On 03-February-22			Bond Future	11.10	88.5699	11.0978	88.5699	0.00
01/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1626	2	1626	2	683.00
01/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	5321	5	5321	5	0.00
01/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	5815	6	5815	6	0.00
01/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	3570	3	3570	3	0.00
01/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	5289	5	5289	5	0.00
01/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	5257	5	5257	5	0.00
01/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	4522	5	4522	5	0.00
01/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	4495	5	4495	5	0.00
01/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	4073	4	4073	4	683.00
01/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	4467	5	4467	5	0.00
01/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	6344	6	6344	6	683.00
01/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	10732	11	10732	11	0.00
01/03/2021	R186 On 06-May-21			Bond Future	7.39	117.7988	7.3874	117.7988	106,338.00
01/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	15256	15	15256	15	0.00
01/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	1168	1	1168	1	0.00

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01/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	15215	15	15215	15	0.00
01/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	15174	15	15174	15	0.00
01/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1598	2	1598	2	15,177.00
01/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
01/03/2021	R186 On 05-August-21			Bond Future	7.58	113.7793	7.5772	113.7793	0.00
01/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	5294	5	5294	5	0.00
01/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	5257	5	5257	5	0.00
01/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	5221	5	5221	5	0.00
01/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	517	1	517	1	0.00
01/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	508	1	508	1	0.00
01/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	500	1	500	1	0.00
01/03/2021	R186 On 04-November-21			Bond Future	7.77	115.0265	7.7687	115.0265	0.00
01/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3362	3	3362	3	0.00
01/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	3309	3	3309	3	0.00
01/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	3336	3	3336	3	0.00
01/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	1874	2	1874	2	0.00
01/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	1891	2	1891	2	0.00
01/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	1858	2	1858	2	0.00
01/03/2021	R186 On 03-February-22			Bond Future	7.98	111.0388	7.9796	111.0388	0.00
01/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1422	1	1422	1	0.00
01/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1438	1	1438	1	0.00
01/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1453	1	1453	1	0.00
01/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4364	5	4364	5	0.00
01/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4392	5	4392	5	0.00
01/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4420	5	4420	5	0.00
01/03/2021	R197 On 06-May-21			Bond Future	319.63	319.6325	319.6297	319.6325	2,074.00
01/03/2021	R197 On 05-August-21			Bond Future	315.13	315.1366	315.1264	315.1366	0.00
01/03/2021	R197 On 04-November-21			Bond Future	318.65	318.6635	318.6524	318.6635	0.00
01/03/2021	R197 On 03-February-22			Bond Future	314.21	314.2277	314.2098	314.2277	0.00
01/03/2021	R202 On 06-May-21			Bond Future	229.36	227.9723	229.3622	227.9723	8,028.00
01/03/2021	R202 On 05-August-21			Bond Future	227.62	226.2216	227.6227	226.2216	0.00

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01/03/2021	R202 On 04-November-21			Bond Future	230.17	228.7531	230.1695	228.7531	0.00
01/03/2021	R202 On 03-February-22			Bond Future	228.51	227.0796	228.5084	227.0796	0.00
01/03/2021	R209 On 06-May-21			Bond Future	10.36	69.7177	10.3625	69.7177	26,647.00
01/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	9807	10	9807	10	0.00
01/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	2868	3	2868	3	0.00
01/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	6969	7	6969	7	0.00
01/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	1798	2	1798	2	5,325.00
01/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	5436	5	5436	5	0.00
01/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	737	1	737	1	5,050.00
01/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	4380	4	4380	4	0.00
01/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	1195	1	1195	1	0.00
01/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	9852	10	9852	10	0.00
01/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	9763	10	9763	10	0.00
01/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	9718	10	9718	10	0.00
01/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	424	0	424	0	2,150.00
01/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	2077	2	2077	2	500.00
01/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	4408	5	4408	5	0.00
01/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	85	0	85	0	0.00
01/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	5673	6	5673	6	0.00
01/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	83	0	83	0	0.00
01/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	79	0	79	0	9,150.00
01/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	834	1	834	1	3,500.00
01/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	3335	3	3335	3	0.00
01/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	571	1	571	1	9,150.00
01/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	320	0	320	0	3,750.00
01/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	2453	3	2453	3	0.00
01/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	1515	2	1515	2	6,250.00
01/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	81	0	81	0	0.00
01/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	2149	2	2149	2	0.00
01/03/2021	R209 On 05-August-21			Bond Future	10.55	70.4643	10.5467	70.4643	0.00
01/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	7533	7	7533	7	0.00
01/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	7495	7	7495	7	0.00
01/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	7570	8	7570	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
01/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	957	1	957	1	0.00
01/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	980	1	980	1	0.00
01/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	968	1	968	1	0.00
01/03/2021	R209 On 04-November-21			Bond Future	10.73	68.0963	10.7300	68.0963	1,795.00
01/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	1370	1	1370	1	3,750.00
01/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	8743	9	8743	9	0.00
01/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	3376	3	3376	3	0.00
01/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	8131	8	8131	8	0.00
01/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	8777	9	8777	9	0.00
01/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	8709	9	8709	9	0.00
01/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1398	1	1398	1	0.00
01/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	1644	2	1644	2	5,500.00
01/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1410	1	1410	1	0.00
01/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1423	1	1423	1	0.00
01/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	4655	5	4655	5	5,500.00
01/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	8633	9	8633	9	0.00
01/03/2021	R209 On 03-February-22			Bond Future	10.92	68.8624	10.9219	68.8624	0.00
01/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	4767	5	4767	5	0.00
01/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	4739	5	4739	5	0.00
01/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	4711	5	4711	5	0.00
01/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	4189	4	4189	4	0.00
01/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	4164	4	4164	4	0.00
01/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	4140	4	4140	4	0.00
01/03/2021	R210 On 06-May-21			Bond Future	199.99	199.9170	199.9877	199.9170	1,183.00
01/03/2021	R210 On 05-August-21			Bond Future	202.18	202.1068	202.1775	202.1068	0.00
01/03/2021	R210 On 04-November-21			Bond Future	201.70	201.6303	201.6993	201.6303	0.00
01/03/2021	R210 On 03-February-22			Bond Future	204.01	203.9440	204.0135	203.9440	0.00
01/03/2021	R212 On 06-May-21			Bond Future	171.35	171.3808	171.3456	171.3808	3,114.00
01/03/2021	R212 On 05-August-21			Bond Future	170.89	170.9277	170.8897	170.9277	0.00
01/03/2021	R212 On 04-November-21			Bond Future	172.80	172.8405	172.8017	172.8405	0.00
01/03/2021	R213 On 06-May-21			Bond Future	9.49	85.3562	9.4895	85.3562	9,143.00
01/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	12270	12	12270	12	0.00
01/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	12225	12	12225	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	12316	12	12316	12	0.00
01/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	10	0	10	0	0.00
01/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	10	0	0.00
01/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	10	0	0.00
01/03/2021	R213 On 05-August-21			Bond Future	9.69	86.2699	9.6878	86.2699	0.00
01/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	6649	6	6649	6	0.00
01/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	4229	4	4229	4	0.00
01/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	6956	7	6956	7	0.00
01/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1932	2	1932	2	0.00
01/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	6917	7	6917	7	0.00
01/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	6879	7	6879	7	0.00
01/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	882	1	882	1	0.00
01/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	871	1	871	1	0.00
01/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	1806	2	1806	2	0.00
01/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	3860	4	3860	4	0.00
01/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	860	1	860	1	0.00
01/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	950	1	950	1	0.00
01/03/2021	R213 On 04-November-21			Bond Future	9.89	83.6856	9.8879	83.6856	0.00
01/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	7564	7	7564	7	0.00
01/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	7530	7	7530	7	0.00
01/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	7599	7	7599	7	0.00
01/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1465	2	1465	2	0.00
01/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1451	2	1451	2	0.00
01/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1438	2	1438	2	0.00
01/03/2021	R213 On 03-February-22			Bond Future	10.10	84.6268	10.1039	84.6268	0.00
01/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	4385	4	4385	4	0.00
01/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	3124	3	3124	3	0.00
01/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	4112	4	4112	4	0.00
01/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3615	3	3615	3	0.00
01/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2712	3	2712	3	0.00
01/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3640	3	3640	3	0.00
01/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1386	1	1386	1	102.00
01/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	1183	1	1183	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
01/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3666	4	3666	4	0.00
01/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4305	4	4305	4	0.00
01/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	5460	6	5460	6	200.00
01/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	9222	9	9222	9	0.00
01/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	8447	9	8447	9	0.00
01/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4332	5	4332	5	0.00
01/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4358	5	4358	5	0.00
01/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	3876	4	3876	4	200.00
01/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	4914	5	4914	5	102.00
01/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	3640	4	3640	4	102.00
01/03/2021	R214 On 06-May-21			Bond Future	10.78	66.3255	10.7792	66.3255	13,944.00
01/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	8078	8	8078	8	0.00
01/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	8035	8	8035	8	0.00
01/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	7992	8	7992	8	0.00
01/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	242	0	242	0	0.00
01/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	237	0	237	0	0.00
01/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	233	0	233	0	0.00
01/03/2021	R214 On 05-August-21			Bond Future	10.96	67.0354	10.9631	67.0354	0.00
01/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	6907	7	6907	7	0.00
01/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	6943	7	6943	7	0.00
01/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	6872	7	6872	7	0.00
01/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1315	1	1315	1	0.00
01/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1342	1	1342	1	0.00
01/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1329	1	1329	1	0.00
01/03/2021	R214 On 04-November-21			Bond Future	11.15	64.4927	11.1460	64.4927	0.00
01/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	8451	8	8451	8	0.00
01/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	8418	8	8418	8	0.00
01/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	8385	8	8385	8	0.00
01/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1736	2	1736	2	0.00
01/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1708	2	1708	2	0.00
01/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1722	2	1722	2	0.00
01/03/2021	R214 On 03-February-22			Bond Future	11.34	65.2181	11.3406	65.2181	0.00
01/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	4775	5	4775	5	0.00

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01/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	4747	5	4747	5	0.00
01/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	4802	5	4802	5	0.00
01/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	4482	5	4482	5	0.00
01/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	4457	5	4457	5	0.00
01/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	4431	5	4431	5	0.00
01/03/2021	R248 On 06-May-21			Bond Future	10.81	83.4853	10.8098	83.4853	136,207.00
01/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	10238	10	10238	10	0.00
01/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	10184	10	10184	10	0.00
01/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	10292	10	10292	10	0.00
01/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	669	1	669	1	1,200.00
01/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	2392	2	2392	2	1,200.00
01/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	2464	3	2464	3	0.00
01/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	176	0	176	0	0.00
01/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	184	0	184	0	0.00
01/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	5364	6	5364	6	0.00
01/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	180	0	180	0	0.00
01/03/2021	R248 On 05-August-21			Bond Future	11.00	84.3790	10.9950	84.3790	0.00
01/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	994	1	994	1	1,300.00
01/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	10437	10	10437	10	0.00
01/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	10484	10	10484	10	0.00
01/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1640	2	1640	2	1,300.00
01/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	10530	10	10530	10	0.00
01/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	3446	3	3446	3	1,300.00
01/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	2464	2	2464	2	1,300.00
01/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	853	1	853	1	0.00
01/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	5364	6	5364	6	0.00
01/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	863	1	863	1	0.00
01/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	4127	4	4127	4	0.00
01/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	843	1	843	1	0.00
01/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	6865	7	6865	7	0.00
01/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	8660	9	8660	9	0.00
01/03/2021	R248 On 04-November-21			Bond Future	11.18	80.8919	11.1793	80.8919	0.00
01/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	11562	11	11562	11	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
01/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	11520	11	11520	11	0.00
01/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	11604	11	11604	11	0.00
01/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1387	1	1387	1	0.00
01/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1411	1	1411	1	0.00
01/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1399	1	1399	1	0.00
01/03/2021	R248 On 03-February-22			Bond Future	11.38	81.8019	11.3759	81.8019	0.00
01/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	5695	6	5695	6	0.00
01/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	5660	6	5660	6	0.00
01/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	5625	5	5625	5	0.00
01/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	4937	5	4937	5	0.00
01/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	4999	5	4999	5	0.00
01/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	4967	5	4967	5	0.00