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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/02/2021 TO: 02/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	2025 On 04-February-21			Bond Future	149.10	148.9886	149.0961	148.9886	1,187.00
02/02/2021	2025 On 06-May-21			Bond Future	150.61	150.5134	150.6143	150.5134	7,471.00
02/02/2021	2025 On 05-August-21			Bond Future	150.76	150.6366	150.7582	150.6366	0.00
02/02/2021	2025 On 04-November-21			Bond Future	152.40	152.2581	152.4014	152.2581	0.00
02/02/2021	2025 On 03-February-22			Bond Future	152.44	152.2900	152.4431	152.2900	0.00
02/02/2021	2029 On 04-February-21			Bond Future	105.96	105.8410	105.9576	105.8410	1,321.00
02/02/2021	2029 On 06-May-21			Bond Future	105.90	105.7862	105.8984	105.7862	2,382.00
02/02/2021	2029 On 05-August-21			Bond Future	107.07	106.9477	107.0750	106.9477	0.00
02/02/2021	2029 On 04-November-21			Bond Future	107.09	106.9497	107.0928	106.9497	0.00
02/02/2021	2029 On 03-February-22			Bond Future	108.22	108.0600	108.2155	108.0600	0.00
02/02/2021	2030 On 04-February-21			Bond Future	8.54	96.2518	96.8378	96.2518	30,982.00
02/02/2021	2030 On 04-February-21	9.17	Call	Bond Future	3696	3	4	3	0.00
02/02/2021	2030 On 04-February-21	9.30	Call	Bond Future	4440	4	4	4	0.00
02/02/2021	2030 On 04-February-21	9.35	Call	Bond Future	4723	4	5	4	0.00
02/02/2021	2030 On 04-February-21	8.20	Call	Bond Future	1	0	0	0	1,600.00
02/02/2021	2030 On 04-February-21	8.37	Call	Bond Future	29	0	0	0	1,000.00
02/02/2021	2030 On 04-February-21	8.86	Call	Bond Future	1894	1	2	1	800.00
02/02/2021	2030 On 04-February-21	10.20	Call	Bond Future	9380	9	9	9	0.00
02/02/2021	2030 On 04-February-21	9.15	Call	Bond Future	3581	3	4	3	0.00
02/02/2021	2030 On 04-February-21	9.16	Call	Bond Future	3639	3	4	3	0.00
02/02/2021	2030 On 04-February-21	9.20	Call	Bond Future	3868	3	4	3	1,600.00
02/02/2021	2030 On 04-February-21	9.12	Call	Bond Future	3408	3	3	3	1,000.00
02/02/2021	2030 On 04-February-21	8.36	Call	Bond Future	25	0	0	0	800.00
02/02/2021	2030 On 04-February-21	8.36	Put	Bond Future	1140	2	1	2	0.00
02/02/2021	2030 On 04-February-21	9.12	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 04-February-21	9.16	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 04-February-21	9.15	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 04-February-21	8.20	Put	Bond Future	2105	3	2	3	0.00
02/02/2021	2030 On 04-February-21	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
02/02/2021	2030 On 04-February-21	8.86	Put	Bond Future	2	0	0	0	0.00
02/02/2021	2030 On 04-February-21	8.37	Put	Bond Future	1084	2	1	2	0.00
02/02/2021	2030 On 04-February-21	9.35	Put	Bond Future	0	0	0	0	2,000.00
02/02/2021	2030 On 04-February-21	9.30	Put	Bond Future	0	0	0	0	4,000.00
02/02/2021	2030 On 04-February-21	9.17	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 06-May-21			Bond Future	8.73	97.2130	97.7998	97.2130	115,744.00
02/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10954	10	11	10	0.00
02/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2328	2	2	2	300.00
02/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3920	4	4	4	0.00
02/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15565	15	16	15	0.00
02/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15519	15	16	15	0.00
02/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3090	0	3	0	0.00
02/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4040	4	4	4	0.00
02/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4455	4	4	4	0.00
02/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11969	11	12	11	0.00
02/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4122	4	4	4	300.00
02/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	596	0	1	0	700.00
02/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7601	7	8	7	0.00
02/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3647	3	4	3	0.00
02/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7034	7	7	7	0.00
02/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15473	15	15	15	0.00
02/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	0	0	0.00
02/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	313	0	0	0	0.00
02/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1225	1	1	1	0.00
02/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	41	0	0	0	300.00
02/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	1024	1	1	1	0.00
02/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1055	1	1	1	2,500.00
02/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1523	0	2	0	5,000.00
02/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	5	0	0	0	0.00
02/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	0	0	0.00
02/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1104	1	1	1	700.00
02/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5173	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	383	0	0	0	700.00
02/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	69	0	0	0	0.00
02/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	910	1	1	1	2,500.00
02/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2090	2	2	2	0.00
02/02/2021	2030 On 05-August-21			Bond Future	8.92	94.2512	94.8570	94.2512	0.00
02/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8185	8	8	8	0.00
02/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	682	1	1	1	200.00
02/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8726	8	9	8	0.00
02/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3105	3	3	3	600.00
02/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2623	2	3	2	200.00
02/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16032	15	16	15	0.00
02/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8684	8	9	8	0.00
02/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4749	4	5	4	600.00
02/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8642	8	9	8	0.00
02/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	669	1	1	1	0.00
02/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	660	1	1	1	0.00
02/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	50	0	0	0	600.00
02/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7902	8	8	8	0.00
02/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	769	1	1	1	200.00
02/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3407	4	3	4	0.00
02/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1801	2	2	2	0.00
02/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	652	1	1	1	0.00
02/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2923	3	3	3	0.00
02/02/2021	2030 On 04-November-21			Bond Future	9.11	95.2439	95.8691	95.2439	0.00
02/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2644	2	3	2	300.00
02/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12146	12	12	12	0.00
02/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8748	8	9	8	0.00
02/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8825	8	9	8	0.00
02/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1579	1	2	1	300.00
02/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8787	8	9	8	0.00
02/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	1047	1	1	1	0.00
02/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4503	5	5	5	0.00
02/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	418	0	0	0	300.00

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02/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	1058	1	1	1	0.00
02/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6297	7	6	7	0.00
02/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	1037	1	1	1	0.00
02/02/2021	2030 On 03-February-22			Bond Future	9.32	9.4400	92.8475	9.4400	0.00
02/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	568	0	1	0	0.00
02/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	621	0	1	0	0.00
02/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	673	0	1	0	0.00
02/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2032 On 04-February-21			Bond Future	9.45	94.0086	94.7903	94.0086	11,927.00
02/02/2021	2032 On 04-February-21	9.62	Call	Bond Future	1105	1	1	1	0.00
02/02/2021	2032 On 04-February-21	9.61	Call	Bond Future	1049	1	1	1	0.00
02/02/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
02/02/2021	2032 On 04-February-21	9.63	Call	Bond Future	1161	1	1	1	0.00
02/02/2021	2032 On 04-February-21	9.29	Call	Bond Future	43	0	0	0	800.00
02/02/2021	2032 On 04-February-21	10.82	Call	Bond Future	8227	7	8	7	0.00
02/02/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
02/02/2021	2032 On 04-February-21	9.63	Put	Bond Future	40	0	0	0	0.00
02/02/2021	2032 On 04-February-21	9.29	Put	Bond Future	1103	2	1	2	0.00
02/02/2021	2032 On 04-February-21	9.61	Put	Bond Future	54	0	0	0	0.00
02/02/2021	2032 On 04-February-21	8.79	Put	Bond Future	4397	5	4	5	0.00
02/02/2021	2032 On 04-February-21	9.62	Put	Bond Future	47	0	0	0	0.00
02/02/2021	2032 On 06-May-21			Bond Future	9.65	90.8038	91.5885	90.8038	126,204.00
02/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13694	13	14	13	0.00
02/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5123	5	5	5	736.00
02/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	13743	13	14	13	0.00
02/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	15954	15	16	15	0.00
02/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13791	13	14	13	0.00
02/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	43	0	0	0	0.00
02/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	44	0	0	0	0.00
02/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	45	0	0	0	0.00

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02/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	15	0	0	0	736.00
02/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	1030	1	1	1	0.00
02/02/2021	2032 On 05-August-21			Bond Future	9.85	91.7789	92.5841	91.7789	0.00
02/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9366	9	9	9	0.00
02/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9408	9	9	9	0.00
02/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9451	9	9	9	0.00
02/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	865	1	1	1	0.00
02/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	875	1	1	1	0.00
02/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	885	1	1	1	0.00
02/02/2021	2032 On 04-November-21			Bond Future	10.05	88.6013	89.4274	88.6013	0.00
02/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14710	14	15	14	0.00
02/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10175	10	10	10	0.00
02/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2136	2	2	2	700.00
02/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3386	3	3	3	700.00
02/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10095	9	10	9	0.00
02/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10135	9	10	9	0.00
02/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	1144	1	1	1	0.00
02/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	1155	1	1	1	0.00
02/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1166	1	1	1	0.00
02/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6511	7	7	7	0.00
02/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	368	0	0	0	700.00
02/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4706	5	5	5	0.00
02/02/2021	2032 On 03-February-22			Bond Future	10.28	10.4300	90.3428	10.4300	0.00
02/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	897	0	1	0	0.00
02/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	785	0	1	0	0.00
02/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	841	0	1	0	0.00
02/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2033 On 04-February-21			Bond Future	100.27	100.1100	100.2663	100.1100	1,258.00
02/02/2021	2033 On 06-May-21			Bond Future	100.07	99.9193	100.0720	99.9193	8,834.00
02/02/2021	2033 On 05-August-21			Bond Future	101.18	101.0162	101.1837	101.0162	0.00

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02/02/2021	2033 On 04-November-21			Bond Future	101.06	100.8803	101.0631	100.8803	0.00
02/02/2021	2033 On 03-February-22			Bond Future	102.12	101.9300	102.1226	101.9300	0.00
02/02/2021	2037 On 04-February-21			Bond Future	10.49	84.2569	84.9134	84.2569	51,211.00
02/02/2021	2037 On 04-February-21	10.29	Call	Bond Future	28	0	0	0	0.00
02/02/2021	2037 On 04-February-21	11.97	Call	Bond Future	9171	9	9	9	23.00
02/02/2021	2037 On 04-February-21	10.48	Call	Bond Future	336	0	0	0	240.00
02/02/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	72.00
02/02/2021	2037 On 04-February-21	10.28	Call	Bond Future	24	0	0	0	0.00
02/02/2021	2037 On 04-February-21	10.27	Call	Bond Future	20	0	0	0	0.00
02/02/2021	2037 On 04-February-21	11.90	Call	Bond Future	8772	8	9	8	0.00
02/02/2021	2037 On 04-February-21	13.73	Call	Bond Future	18235	18	18	18	0.00
02/02/2021	2037 On 04-February-21	10.85	Call	Bond Future	2364	2	2	2	0.00
02/02/2021	2037 On 04-February-21	10.35	Call	Bond Future	73	0	0	0	0.00
02/02/2021	2037 On 04-February-21	10.35	Put	Bond Future	1057	2	1	2	72.00
02/02/2021	2037 On 04-February-21	10.85	Put	Bond Future	3	0	0	0	72.00
02/02/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
02/02/2021	2037 On 04-February-21	10.27	Put	Bond Future	1558	2	2	2	0.00
02/02/2021	2037 On 04-February-21	10.28	Put	Bond Future	1492	2	1	2	0.00
02/02/2021	2037 On 04-February-21	9.65	Put	Bond Future	6020	7	6	7	0.00
02/02/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	240.00
02/02/2021	2037 On 04-February-21	10.48	Put	Bond Future	431	1	0	1	0.00
02/02/2021	2037 On 04-February-21	10.29	Put	Bond Future	1427	2	1	2	0.00
02/02/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2037 On 06-May-21			Bond Future	10.70	85.0983	85.7569	85.0983	130,207.00
02/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	10668	10	11	10	0.00
02/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	10571	10	11	10	0.00
02/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	10619	10	11	10	0.00
02/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	304	0	0	0	0.00
02/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	314	0	0	0	0.00
02/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	309	0	0	0	0.00
02/02/2021	2037 On 05-August-21			Bond Future	10.91	81.7562	82.4331	81.7562	0.00
02/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9329	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9371	9	9	9	0.00
02/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9412	9	9	9	0.00
02/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1328	1	1	1	0.00
02/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1341	1	1	1	0.00
02/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1315	1	1	1	0.00
02/02/2021	2037 On 04-November-21			Bond Future	11.11	82.6174	83.3128	82.6174	0.00
02/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	10987	10	11	10	0.00
02/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11026	10	11	10	0.00
02/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11065	11	11	11	0.00
02/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1397	2	1	2	0.00
02/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1385	2	1	2	0.00
02/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1409	2	1	2	0.00
02/02/2021	2037 On 03-February-22			Bond Future	11.34	11.4600	79.9122	11.4600	0.00
02/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	751	0	1	0	0.00
02/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	632	0	1	0	0.00
02/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	692	0	1	0	0.00
02/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2038 On 04-February-21			Bond Future	113.18	112.9502	113.1787	112.9502	5,008.00
02/02/2021	2038 On 06-May-21			Bond Future	114.33	114.1063	114.3311	114.1063	7,799.00
02/02/2021	2038 On 05-August-21			Bond Future	113.88	113.6385	113.8809	113.6385	0.00
02/02/2021	2038 On 04-November-21			Bond Future	115.12	114.8619	115.1223	114.8619	0.00
02/02/2021	2038 On 03-February-22			Bond Future	114.58	114.3100	114.5784	114.3100	0.00
02/02/2021	2040 On 04-February-21			Bond Future	10.63	86.3411	87.0055	86.3411	50,053.00
02/02/2021	2040 On 04-February-21	10.41	Call	Bond Future	17	0	0	0	0.00
02/02/2021	2040 On 04-February-21	10.40	Call	Bond Future	14	0	0	0	0.00
02/02/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	800.00
02/02/2021	2040 On 04-February-21	11.74	Call	Bond Future	7448	7	7	7	0.00
02/02/2021	2040 On 04-February-21	10.24	Call	Bond Future	0	0	0	0	500.00
02/02/2021	2040 On 04-February-21	11.57	Call	Bond Future	6372	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2040 On 04-February-21	10.42	Call	Bond Future	21	0	0	0	0.00
02/02/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
02/02/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
02/02/2021	2040 On 04-February-21	10.07	Put	Bond Future	4235	5	4	5	0.00
02/02/2021	2040 On 04-February-21	9.57	Put	Bond Future	8268	9	8	9	0.00
02/02/2021	2040 On 04-February-21	10.42	Put	Bond Future	1590	2	2	2	0.00
02/02/2021	2040 On 04-February-21	9.49	Put	Bond Future	8939	10	9	10	0.00
02/02/2021	2040 On 04-February-21	11.57	Put	Bond Future	0	0	0	0	500.00
02/02/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	800.00
02/02/2021	2040 On 04-February-21	10.40	Put	Bond Future	1732	2	2	2	0.00
02/02/2021	2040 On 04-February-21	10.24	Put	Bond Future	2924	4	3	4	0.00
02/02/2021	2040 On 04-February-21	10.41	Put	Bond Future	1660	2	2	2	0.00
02/02/2021	2040 On 06-May-21			Bond Future	10.83	87.2034	87.8698	87.2034	77,692.00
02/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15332	15	15	15	0.00
02/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10475	10	10	10	0.00
02/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10526	10	11	10	0.00
02/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	2994	3	3	3	300.00
02/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6246	6	6	6	300.00
02/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10577	10	11	10	0.00
02/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	393	0	0	0	0.00
02/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1259	1	1	1	0.00
02/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	3029	3	3	3	0.00
02/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	400	0	0	0	0.00
02/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	406	0	0	0	0.00
02/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	73	0	0	0	300.00
02/02/2021	2040 On 05-August-21			Bond Future	11.04	83.6335	84.3186	83.6335	0.00
02/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6112	6	6	6	900.00
02/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	20524	20	21	20	0.00
02/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10281	10	10	10	0.00
02/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10237	10	10	10	0.00
02/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10193	10	10	10	0.00
02/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4197	4	4	4	900.00
02/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1262	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	4133	4	4	4	0.00
02/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1288	1	1	1	0.00
02/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	81	0	0	0	900.00
02/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1275	1	1	1	0.00
02/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2753	3	3	3	0.00
02/02/2021	2040 On 04-November-21			Bond Future	11.24	84.5145	85.2184	84.5145	0.00
02/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11453	11	11	11	0.00
02/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11411	11	11	11	0.00
02/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11370	11	11	11	0.00
02/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1506	2	2	2	0.00
02/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1493	2	1	2	0.00
02/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1480	2	1	2	0.00
02/02/2021	2040 On 03-February-22			Bond Future	11.47	11.5800	81.5870	11.5800	0.00
02/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	729	0	1	0	0.00
02/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	666	0	1	0	0.00
02/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	792	0	1	0	0.00
02/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2044 On 04-February-21			Bond Future	10.70	83.0631	83.6246	83.0631	15,589.00
02/02/2021	2044 On 04-February-21	10.36	Call	Bond Future	1	0	0	0	0.00
02/02/2021	2044 On 04-February-21	10.35	Call	Bond Future	1	0	0	0	0.00
02/02/2021	2044 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
02/02/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
02/02/2021	2044 On 04-February-21	10.37	Call	Bond Future	1	0	0	0	0.00
02/02/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
02/02/2021	2044 On 04-February-21	10.84	Call	Bond Future	1068	1	1	1	0.00
02/02/2021	2044 On 04-February-21	10.35	Put	Bond Future	2651	3	3	3	0.00
02/02/2021	2044 On 04-February-21	10.04	Put	Bond Future	5093	6	5	6	0.00
02/02/2021	2044 On 04-February-21	10.36	Put	Bond Future	2574	3	3	3	0.00
02/02/2021	2044 On 04-February-21	10.29	Put	Bond Future	3114	4	3	4	265.00
02/02/2021	2044 On 04-February-21	9.66	Put	Bond Future	8246	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	2044 On 04-February-21	10.84	Put	Bond Future	81	0	0	0	265.00
02/02/2021	2044 On 04-February-21	10.37	Put	Bond Future	2498	3	2	3	0.00
02/02/2021	2044 On 06-May-21			Bond Future	10.90	83.8926	84.4552	83.8926	57,647.00
02/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2374	2	2	2	3,100.00
02/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	4923	5	5	5	3,100.00
02/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7596	7	8	7	0.00
02/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10320	10	10	10	0.00
02/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3845	4	4	4	0.00
02/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5152	5	5	5	0.00
02/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7042	7	7	7	0.00
02/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10570	10	11	10	0.00
02/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10220	10	10	10	0.00
02/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10270	10	10	10	0.00
02/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	448	1	0	1	0.00
02/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	455	1	0	1	0.00
02/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	407	0	0	0	3,100.00
02/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	1097	1	1	1	3,100.00
02/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1710	2	2	2	3,100.00
02/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	441	1	0	1	0.00
02/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	970	1	1	1	0.00
02/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1812	2	2	2	0.00
02/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2425	3	2	3	3,100.00
02/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3789	4	4	4	0.00
02/02/2021	2044 On 05-August-21			Bond Future	11.09	80.4124	80.9921	80.4124	0.00
02/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10504	10	11	10	0.00
02/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10548	10	11	10	0.00
02/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10591	10	11	10	0.00
02/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1204	1	1	1	0.00
02/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1216	1	1	1	0.00
02/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1228	1	1	1	0.00
02/02/2021	2044 On 04-November-21			Bond Future	11.29	81.2595	81.8565	81.2595	0.00
02/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11194	11	11	11	0.00
02/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11234	11	11	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
02/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11275	11	11	11	0.00
02/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1561	2	2	2	0.00
02/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1574	2	2	2	0.00
02/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1587	2	2	2	0.00
02/02/2021	2044 On 03-February-22			Bond Future	11.50	11.6000	78.3158	11.6000	0.00
02/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	699	0	1	0	0.00
02/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	572	0	1	0	0.00
02/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	635	0	1	0	0.00
02/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
02/02/2021	2046 On 04-February-21			Bond Future	102.19	102.1871	102.1888	102.1871	14,486.00
02/02/2021	2046 On 06-May-21			Bond Future	101.44	101.4445	101.4409	101.4445	14,893.00
02/02/2021	2046 On 05-August-21			Bond Future	102.57	102.5585	102.5682	102.5585	0.00
02/02/2021	2046 On 04-November-21			Bond Future	101.88	101.8568	101.8804	101.8568	0.00
02/02/2021	2046 On 03-February-22			Bond Future	102.95	102.9200	102.9482	102.9200	0.00
02/02/2021	2050 On 04-February-21			Bond Future	104.15	103.4659	104.1455	103.4659	9,793.00
02/02/2021	2050 On 06-May-21			Bond Future	105.21	104.5249	105.2059	104.5249	10,968.00
02/02/2021	2050 On 05-August-21			Bond Future	104.45	103.7463	104.4486	103.7463	0.00
02/02/2021	2050 On 04-November-21			Bond Future	105.59	104.8630	105.5872	104.8630	0.00
02/02/2021	2050 On 03-February-22			Bond Future	104.75	104.0100	104.7484	104.0100	0.00
02/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	AL37 On 04-February-21			Index Future	794.33	793.7410	794.3320	793.7410	0.00
02/02/2021	AL37 On 06-May-21			Index Future	802.22	801.6590	802.2160	801.6590	0.00
02/02/2021	AL37 On 05-August-21			Index Future	810.83	810.1670	810.8320	810.1670	0.00
02/02/2021	AL37 On 04-November-21			Index Future	819.57	818.7860	819.5680	818.7860	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
02/02/2021	AL37 On 03-February-22			Index Future	827.12	827.1200	827.1200	827.1200	0.00
02/02/2021	AL7T On 04-February-21			Index Future	885.82	879.5000	885.8230	879.5000	0.00
02/02/2021	AL7T On 06-May-21			Index Future	894.61	888.2730	894.6140	888.2730	0.00
02/02/2021	AL7T On 05-August-21			Index Future	904.22	897.7000	904.2240	897.7000	0.00
02/02/2021	AL7T On 04-November-21			Index Future	913.97	907.2500	913.9650	907.2500	0.00
02/02/2021	AL7T On 03-February-22			Index Future	916.49	916.4900	916.4900	916.4900	0.00
02/02/2021	ALBI On 04-February-21			Index Future	773.69	769.6370	773.6850	769.6370	111.00
02/02/2021	ALBI On 06-May-21			Index Future	781.36	777.3140	781.3630	777.3140	308.00
02/02/2021	ALBI On 05-August-21			Index Future	789.76	785.5640	789.7560	785.5640	0.00
02/02/2021	ALBI On 04-November-21			Index Future	798.26	793.9210	798.2640	793.9210	0.00
02/02/2021	ALBI On 03-February-22			Index Future	802.01	802.0100	802.0100	802.0100	0.00
02/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C050 On 31-December-50			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
02/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	CS26 On 02-April-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
02/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2021	ES33 On 04-February-21			Bond Future	11.16	78.0725	78.6080	78.0725	0.00
02/02/2021	ES33 On 06-May-21			Bond Future	11.40	75.0787	75.6155	75.0787	350.00
02/02/2021	ES33 On 05-August-21			Bond Future	11.65	75.8848	76.4374	75.8848	0.00
02/02/2021	ES33 On 04-November-21			Bond Future	11.91	72.9100	73.4785	72.9100	0.00
02/02/2021	ES33 On 03-February-22			Bond Future	12.20	12.3200	74.2308	12.3200	0.00
02/02/2021	ES42 On 04-February-21			Bond Future	11.68	77.2152	77.6923	77.2152	0.00
02/02/2021	ES42 On 06-May-21			Bond Future	11.92	73.7288	74.2067	73.7288	4,779.00
02/02/2021	ES42 On 05-August-21			Bond Future	12.16	74.5211	75.0141	74.5211	0.00
02/02/2021	ES42 On 04-November-21			Bond Future	12.40	71.0484	71.5568	71.0484	0.00
02/02/2021	ES42 On 03-February-22			Bond Future	12.67	12.7700	72.2887	12.7700	0.00
02/02/2021	GOVI On 04-February-21			GOVI	764.79	760.7580	764.7900	760.7580	28.00
02/02/2021	GOVI On 04-February-21	750.95	Call	GOVI	138400	10	14	10	0.00
02/02/2021	GOVI On 04-February-21	750.94	Call	GOVI	138500	10	14	10	0.00
02/02/2021	GOVI On 04-February-21	750.96	Call	GOVI	138300	10	14	10	0.00
02/02/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 06-May-21			GOVI	772.38	768.3470	772.3800	768.3470	967.00
02/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	936900	90	94	90	0.00
02/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	937000	90	94	90	0.00
02/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	937100	90	94	90	0.00
02/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 05-August-21			GOVI	780.68	776.5010	780.6770	776.5010	0.00
02/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	615270	57	62	57	0.00
02/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	615370	57	62	57	0.00
02/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	615470	57	62	57	0.00
02/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 05-August-21	719.14	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
02/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 04-November-21			GOVI	789.09	784.7620	789.0870	784.7620	0.00
02/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	606670	56	61	56	0.00
02/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	606770	56	61	56	0.00
02/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	606870	56	61	56	0.00
02/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 03-February-22			GOVI	792.75	792.7500	792.7500	792.7500	0.00
02/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	100	0	0	0	0.00
02/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	100	0	0	0	0.00
02/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2021	IGOV On 04-February-21			Index Future	274.20	273.7190	274.2040	273.7190	120.00
02/02/2021	IGOV On 06-May-21			Index Future	276.99	276.5180	276.9940	276.5180	973.00
02/02/2021	IGOV On 05-August-21			Index Future	280.04	279.5200	280.0370	279.5200	0.00
02/02/2021	IGOV On 04-November-21			Index Future	283.12	282.5600	283.1210	282.5600	0.00
02/02/2021	IGOV On 03-February-22			Index Future	285.50	285.5000	285.5000	285.5000	0.00
02/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
02/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.42	90.4200	90.4200	90.4200	0.00
02/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.37	89.3500	89.3700	89.3500	0.00
02/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.60	90.5900	90.6000	90.5900	51.00
02/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.00	89.9900	90.0000	89.9900	0.00
02/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.06	90.0400	90.0600	90.0400	0.00
02/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.14	93.1300	93.1400	93.1300	0.00
02/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.57	93.5500	93.5700	93.5500	0.00
02/02/2021	IS05 On 22-March-23			Interest Rate Swap	85.88	85.8600	85.8800	85.8600	0.00
02/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.32	91.3100	91.3200	91.3100	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
02/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.71	77.8700	77.7100	77.8700	0.00
02/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.10	74.2700	74.1000	74.2700	0.00
02/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.37	72.5600	72.3700	72.5600	0.00
02/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.26	74.4700	74.2600	74.4700	0.00
02/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.19	78.4100	78.1900	78.4100	0.00
02/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.59	76.8300	76.5900	76.8300	0.00
02/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.60	78.8300	78.6000	78.8300	0.00
02/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.38	84.6200	84.3800	84.6200	0.00
02/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.74	84.9800	84.7400	84.9800	0.00
02/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.66	77.9100	77.6600	77.9100	0.00
02/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.56	85.8100	85.5600	85.8100	0.00
02/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3650	96.3550	96.3650	0.00
02/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3650	96.3550	96.3650	0.00
02/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.59	96.4300	96.4100	96.4300	0.00
02/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.58	96.4400	96.4200	96.4400	0.00
02/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.58	96.4550	96.4250	96.4550	0.00
02/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.58	96.4500	96.4200	96.4500	0.00
02/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.61	96.4200	96.3900	96.4200	30,000.00
02/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.77	96.2550	96.2350	96.2550	0.00
02/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.84	96.1700	96.1600	96.1700	0.00
02/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.08	95.9200	95.9200	95.9200	20,001.00
02/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.16	95.8350	95.8450	95.8350	0.00
02/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.42	95.5700	95.5800	95.5700	0.00
02/02/2021	R023 On 04-February-21			Bond Future	4.59	109.5342	109.5774	109.5342	10,312.00
02/02/2021	R023 On 04-February-21	6.33	Call	Bond Future	3421	3	3	3	0.00
02/02/2021	R023 On 04-February-21	6.32	Call	Bond Future	3402	3	3	3	0.00
02/02/2021	R023 On 04-February-21	6.34	Call	Bond Future	3441	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 06-May-21			Bond Future	4.68	106.7225	106.7605	106.7225	40,662.00
02/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4963	5	5	5	0.00
02/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4946	5	5	5	0.00
02/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4980	5	5	5	0.00
02/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 05-August-21			Bond Future	4.73	107.8680	107.9205	107.8680	0.00
02/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1079	1	1	1	0.00
02/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1067	1	1	1	0.00
02/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	1055	1	1	1	0.00
02/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	208	0	0	0	0.00
02/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	205	0	0	0	0.00
02/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	203	0	0	0	0.00
02/02/2021	R023 On 04-November-21			Bond Future	4.81	105.0973	105.1647	105.0973	0.00
02/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	574	1	1	1	0.00
02/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	559	1	1	1	0.00
02/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	566	1	1	1	0.00
02/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	442	0	0	0	0.00
02/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	447	0	0	0	0.00
02/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	437	0	0	0	0.00
02/02/2021	R023 On 03-February-22			Bond Future	4.99	5.0700	106.2419	5.0700	0.00
02/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	80	0	0	0	0.00
02/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	69	0	0	0	0.00
02/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	90	0	0	0	0.00
02/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 04-February-21			Bond Future	10.25	93.2146	93.8425	93.2146	36,793.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R035 On 04-February-21	10.06	Call	Bond Future	32	0	0	0	0.00
02/02/2021	R035 On 04-February-21	10.14	Call	Bond Future	109	0	0	0	0.00
02/02/2021	R035 On 04-February-21	10.05	Call	Bond Future	27	0	0	0	0.00
02/02/2021	R035 On 04-February-21	11.14	Call	Bond Future	5783	5	6	5	0.00
02/02/2021	R035 On 04-February-21	10.04	Call	Bond Future	22	0	0	0	0.00
02/02/2021	R035 On 04-February-21	10.04	Put	Bond Future	1467	2	1	2	0.00
02/02/2021	R035 On 04-February-21	10.14	Put	Bond Future	860	1	1	1	650.00
02/02/2021	R035 On 04-February-21	11.14	Put	Bond Future	0	0	0	0	650.00
02/02/2021	R035 On 04-February-21	10.05	Put	Bond Future	1402	2	1	2	0.00
02/02/2021	R035 On 04-February-21	10.06	Put	Bond Future	1337	2	1	2	0.00
02/02/2021	R035 On 06-May-21			Bond Future	10.45	89.6729	90.3024	89.6729	98,633.00
02/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5173	5	5	5	0.00
02/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	5633	5	6	5	600.00
02/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14366	14	14	14	0.00
02/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2612	2	3	2	600.00
02/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4140	4	4	4	1,650.00
02/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	6440	6	6	6	0.00
02/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	11612	11	12	11	0.00
02/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	11561	11	12	11	0.00
02/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	9907	9	10	9	0.00
02/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3137	3	3	3	0.00
02/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1570	1	2	1	500.00
02/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	7571	7	8	7	0.00
02/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	13670	13	14	13	0.00
02/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2103	2	2	2	793.00
02/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	11662	11	12	11	0.00
02/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	207	0	0	0	0.00
02/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	203	0	0	0	0.00
02/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	93	0	0	0	1,650.00
02/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3539	4	4	4	0.00
02/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	731	1	1	1	1,650.00
02/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	70	0	0	0	600.00
02/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2974	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2508	3	3	3	500.00
02/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	4307	5	4	5	0.00
02/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	369	0	0	0	793.00
02/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	969	1	1	1	793.00
02/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	200	0	0	0	0.00
02/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1831	2	2	2	0.00
02/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1355	2	1	2	500.00
02/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1197	1	1	1	0.00
02/02/2021	R035 On 05-August-21			Bond Future	10.66	90.6356	91.2836	90.6356	0.00
02/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4288	4	4	4	0.00
02/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2070	2	2	2	100.00
02/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	6606	6	7	6	0.00
02/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46807	47	47	47	0.00
02/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	2224	2	2	2	100.00
02/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46924	48	47	48	0.00
02/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	47040	48	47	48	0.00
02/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3598	4	4	4	100.00
02/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	6341	7	6	7	0.00
02/02/2021	R035 On 04-November-21			Bond Future	10.88	87.1164	87.7834	87.1164	0.00
02/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16241	16	16	16	0.00
02/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2645	2	3	2	782.00
02/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	7733	7	8	7	0.00
02/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	10780	10	11	10	0.00
02/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	10820	10	11	10	0.00
02/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3718	3	4	3	400.00
02/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5192	5	5	5	0.00
02/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	10861	10	11	10	0.00
02/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2375	2	2	2	400.00
02/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2523	3	3	3	782.00
02/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1381	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3935	4	4	4	782.00
02/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6817	7	7	7	0.00
02/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	7287	8	7	8	0.00
02/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	5339	6	5	6	0.00
02/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1393	2	1	2	0.00
02/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1405	2	1	2	0.00
02/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	402	0	0	0	400.00
02/02/2021	R035 On 03-February-22			Bond Future	11.12	11.2300	88.6822	11.2300	0.00
02/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	741	0	1	0	0.00
02/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	622	0	1	0	0.00
02/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	681	0	1	0	0.00
02/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 04-February-21			Bond Future	6.61	119.9817	120.0712	119.9817	37,673.00
02/02/2021	R186 On 04-February-21	8.17	Call	Bond Future	7965	8	8	8	0.00
02/02/2021	R186 On 04-February-21	7.30	Call	Bond Future	3604	4	4	4	0.00
02/02/2021	R186 On 04-February-21	8.00	Call	Bond Future	7129	7	7	7	0.00
02/02/2021	R186 On 04-February-21	8.16	Call	Bond Future	7916	8	8	8	0.00
02/02/2021	R186 On 04-February-21	8.15	Call	Bond Future	7867	8	8	8	0.00
02/02/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
02/02/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 06-May-21			Bond Future	6.76	121.1798	121.2639	121.1798	108,404.00
02/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3301	3	3	3	0.00
02/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18377	18	18	18	0.00
02/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18336	18	18	18	0.00
02/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18295	18	18	18	0.00
02/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	611	1	1	1	15,177.00
02/02/2021	R186 On 05-August-21			Bond Future	6.91	117.1998	117.3006	117.1998	0.00
02/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8155	8	8	8	0.00
02/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8114	8	8	8	0.00
02/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	8074	8	8	8	0.00
02/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	195	0	0	0	0.00
02/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	191	0	0	0	0.00
02/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	188	0	0	0	0.00
02/02/2021	R186 On 04-November-21			Bond Future	7.07	118.4341	118.5520	118.4341	0.00
02/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5565	5	6	5	0.00
02/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5495	5	5	5	0.00
02/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5530	5	6	5	0.00
02/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	894	1	1	1	0.00
02/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	903	1	1	1	0.00
02/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	886	1	1	1	0.00
02/02/2021	R186 On 03-February-22			Bond Future	7.26	7.2900	114.4868	7.2900	0.00
02/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	139	0	0	0	0.00
02/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	95	0	0	0	0.00
02/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	182	0	0	0	0.00
02/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R197 On 04-February-21			Bond Future	319.34	319.2680	319.3397	319.2680	2,352.00
02/02/2021	R197 On 06-May-21			Bond Future	322.59	322.5356	322.5914	322.5356	2,121.00
02/02/2021	R197 On 05-August-21			Bond Future	318.18	318.0797	318.1781	318.0797	0.00
02/02/2021	R197 On 04-November-21			Bond Future	321.65	321.5039	321.6466	321.5039	0.00
02/02/2021	R197 On 03-February-22			Bond Future	316.93	316.7600	316.9280	316.7600	0.00
02/02/2021	R202 On 04-February-21			Bond Future	221.36	221.1341	221.3598	221.1341	7,585.00
02/02/2021	R202 On 06-May-21			Bond Future	223.61	223.3974	223.6138	223.3974	8,028.00
02/02/2021	R202 On 05-August-21			Bond Future	221.85	221.6024	221.8503	221.6024	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
02/02/2021	R202 On 04-November-21			Bond Future	224.27	223.9878	224.2686	223.9878	0.00
02/02/2021	R202 On 03-February-22			Bond Future	222.32	222.0200	222.3226	222.0200	0.00
02/02/2021	R209 On 04-February-21			Bond Future	10.16	71.7588	72.3332	71.7588	17,603.00
02/02/2021	R209 On 04-February-21	10.11	Call	Bond Future	229	0	0	0	0.00
02/02/2021	R209 On 04-February-21	10.10	Call	Bond Future	208	0	0	0	0.00
02/02/2021	R209 On 04-February-21	10.12	Call	Bond Future	251	0	0	0	0.00
02/02/2021	R209 On 04-February-21	10.12	Put	Bond Future	509	1	1	1	0.00
02/02/2021	R209 On 04-February-21	10.10	Put	Bond Future	585	1	1	1	0.00
02/02/2021	R209 On 04-February-21	10.11	Put	Bond Future	546	1	1	1	0.00
02/02/2021	R209 On 06-May-21			Bond Future	10.35	69.3364	69.9127	69.3364	27,762.00
02/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3391	3	3	3	0.00
02/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7326	7	7	7	0.00
02/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2319	2	2	2	5,325.00
02/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	5866	5	6	5	0.00
02/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10028	9	10	9	0.00
02/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2604	2	3	2	1,000.00
02/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1680	1	2	1	0.00
02/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10071	10	10	10	0.00
02/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1159	1	1	1	8,200.00
02/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	4855	4	5	4	0.00
02/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	9942	9	10	9	0.00
02/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	9985	9	10	9	0.00
02/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	212	0	0	0	0.00
02/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	215	0	0	0	0.00
02/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1215	1	1	1	3,500.00
02/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3726	4	4	4	0.00
02/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	204	0	0	0	9,150.00
02/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4737	5	5	5	0.00
02/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	208	0	0	0	0.00
02/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	906	1	1	1	9,150.00
02/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	584	1	1	1	3,750.00
02/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2880	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1944	2	2	2	6,250.00
02/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2583	3	3	3	0.00
02/02/2021	R209 On 05-August-21			Bond Future	10.53	70.0810	70.6728	70.0810	0.00
02/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	7956	8	8	8	0.00
02/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	7920	7	8	7	0.00
02/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	7992	8	8	8	0.00
02/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1273	1	1	1	0.00
02/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1298	1	1	1	0.00
02/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1285	1	1	1	0.00
02/02/2021	R209 On 04-November-21			Bond Future	10.71	67.6794	68.2870	67.6794	1,795.00
02/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1492	1	1	1	3,750.00
02/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	8961	8	9	8	0.00
02/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	8927	8	9	8	0.00
02/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3514	3	4	3	0.00
02/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8356	8	8	8	0.00
02/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	8995	9	9	9	0.00
02/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1527	2	2	2	0.00
02/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1781	2	2	2	5,500.00
02/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1540	2	2	2	0.00
02/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1553	2	2	2	0.00
02/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4706	5	5	5	5,500.00
02/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8667	9	9	9	0.00
02/02/2021	R209 On 03-February-22			Bond Future	10.92	11.0300	68.9860	11.0300	0.00
02/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	647	0	1	0	0.00
02/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	594	0	1	0	0.00
02/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	542	0	1	0	0.00
02/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R210 On 04-February-21			Bond Future	196.88	196.2531	196.8780	196.2531	859.00
02/02/2021	R210 On 06-May-21			Bond Future	196.17	195.5506	196.1717	195.5506	1,183.00
02/02/2021	R210 On 05-August-21			Bond Future	198.35	197.6979	198.3515	197.6979	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
02/02/2021	R210 On 04-November-21			Bond Future	197.78	197.0887	197.7760	197.0887	0.00
02/02/2021	R210 On 03-February-22			Bond Future	199.85	199.1400	199.8490	199.1400	0.00
02/02/2021	R212 On 04-February-21			Bond Future	170.34	170.3630	170.3411	170.3630	4,184.00
02/02/2021	R212 On 06-May-21			Bond Future	172.08	172.1066	172.0756	172.1066	3,425.00
02/02/2021	R212 On 05-August-21			Bond Future	171.66	171.6660	171.6571	171.6660	0.00
02/02/2021	R212 On 04-November-21			Bond Future	173.53	173.5139	173.5283	173.5139	0.00
02/02/2021	R213 On 04-February-21			Bond Future	9.04	89.0935	89.8162	89.0935	698.00
02/02/2021	R213 On 04-February-21	9.41	Call	Bond Future	2141	1	2	1	0.00
02/02/2021	R213 On 04-February-21	9.40	Call	Bond Future	2084	1	2	1	0.00
02/02/2021	R213 On 04-February-21	9.39	Call	Bond Future	2027	1	2	1	0.00
02/02/2021	R213 On 04-February-21	9.39	Put	Bond Future	2	0	0	0	0.00
02/02/2021	R213 On 04-February-21	9.40	Put	Bond Future	2	0	0	0	0.00
02/02/2021	R213 On 04-February-21	9.41	Put	Bond Future	1	0	0	0	0.00
02/02/2021	R213 On 06-May-21			Bond Future	9.23	86.4555	87.1808	86.4555	9,085.00
02/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13774	13	14	13	0.00
02/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13729	13	14	13	0.00
02/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13820	13	14	13	0.00
02/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	19	0	0	0	0.00
02/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	20	0	0	0	0.00
02/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	20	0	0	0	0.00
02/02/2021	R213 On 05-August-21			Bond Future	9.41	87.3836	88.1281	87.3836	0.00
02/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8119	8	8	8	0.00
02/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5564	5	6	5	0.00
02/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8436	8	8	8	0.00
02/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2945	3	3	3	200.00
02/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8396	8	8	8	0.00
02/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8357	8	8	8	0.00
02/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	835	1	1	1	0.00
02/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	825	1	1	1	0.00
02/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1616	2	2	2	200.00
02/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3349	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	816	1	1	1	0.00
02/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	895	1	1	1	200.00
02/02/2021	R213 On 04-November-21			Bond Future	9.61	84.7752	85.5394	84.7752	0.00
02/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8815	8	9	8	0.00
02/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8778	8	9	8	0.00
02/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8852	8	9	8	0.00
02/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1196	1	1	1	0.00
02/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1185	1	1	1	0.00
02/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1174	1	1	1	0.00
02/02/2021	R213 On 03-February-22			Bond Future	9.83	9.9700	86.4154	9.9700	0.00
02/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	757	0	1	0	0.00
02/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	705	0	1	0	0.00
02/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	808	0	1	0	0.00
02/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R214 On 04-February-21			Bond Future	10.56	68.8844	69.3470	68.8844	9,210.00
02/02/2021	R214 On 04-February-21	10.32	Call	Bond Future	24	0	0	0	0.00
02/02/2021	R214 On 04-February-21	10.31	Call	Bond Future	21	0	0	0	0.00
02/02/2021	R214 On 04-February-21	10.33	Call	Bond Future	28	0	0	0	0.00
02/02/2021	R214 On 04-February-21	10.33	Put	Bond Future	1426	2	1	2	0.00
02/02/2021	R214 On 04-February-21	10.31	Put	Bond Future	1543	2	2	2	0.00
02/02/2021	R214 On 04-February-21	10.32	Put	Bond Future	1484	2	1	2	0.00
02/02/2021	R214 On 06-May-21			Bond Future	10.74	66.2966	66.7604	66.2966	12,697.00
02/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8526	8	9	8	0.00
02/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8485	8	8	8	0.00
02/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8444	8	8	8	0.00
02/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	450	1	0	1	0.00
02/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	443	1	0	1	0.00
02/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	437	1	0	1	0.00
02/02/2021	R214 On 05-August-21			Bond Future	10.92	67.0083	67.4858	67.0083	0.00
02/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7471	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7505	7	8	7	0.00
02/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7436	7	7	7	0.00
02/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1620	2	2	2	0.00
02/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1649	2	2	2	0.00
02/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1634	2	2	2	0.00
02/02/2021	R214 On 04-November-21			Bond Future	11.10	64.4376	64.9290	64.4376	0.00
02/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8770	8	9	8	0.00
02/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8737	8	9	8	0.00
02/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8705	8	9	8	0.00
02/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1813	2	2	2	0.00
02/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1786	2	2	2	0.00
02/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1799	2	2	2	0.00
02/02/2021	R214 On 03-February-22			Bond Future	11.31	11.4000	65.5939	11.4000	0.00
02/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	497	0	0	0	0.00
02/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	444	0	0	0	0.00
02/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	550	0	1	0	0.00
02/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R248 On 04-February-21			Bond Future	10.62	86.7617	87.3802	86.7617	79,424.00
02/02/2021	R248 On 04-February-21	10.48	Call	Bond Future	70	0	0	0	0.00
02/02/2021	R248 On 04-February-21	10.80	Call	Bond Future	1395	1	1	1	2,140.00
02/02/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
02/02/2021	R248 On 04-February-21	11.50	Call	Bond Future	6228	6	6	6	0.00
02/02/2021	R248 On 04-February-21	10.47	Call	Bond Future	59	0	0	0	0.00
02/02/2021	R248 On 04-February-21	10.46	Call	Bond Future	50	0	0	0	0.00
02/02/2021	R248 On 04-February-21	10.75	Call	Bond Future	1071	1	1	1	0.00
02/02/2021	R248 On 04-February-21	10.46	Put	Bond Future	1264	2	1	2	0.00
02/02/2021	R248 On 04-February-21	10.47	Put	Bond Future	1195	2	1	2	0.00
02/02/2021	R248 On 04-February-21	10.75	Put	Bond Future	86	0	0	0	0.00
02/02/2021	R248 On 04-February-21	11.50	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R248 On 04-February-21	9.80	Put	Bond Future	6617	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2021	R248 On 04-February-21	10.48	Put	Bond Future	1128	2	1	2	0.00
02/02/2021	R248 On 04-February-21	10.80	Put	Bond Future	41	0	0	0	0.00
02/02/2021	R248 On 06-May-21			Bond Future	10.80	83.2186	83.8390	83.2186	126,201.00
02/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10561	10	11	10	0.00
02/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10510	10	11	10	0.00
02/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10612	10	11	10	0.00
02/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	420	0	0	0	0.00
02/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	434	1	0	1	0.00
02/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	427	1	0	1	0.00
02/02/2021	R248 On 05-August-21			Bond Future	10.98	84.1119	84.7500	84.1119	0.00
02/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	10896	10	11	10	0.00
02/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	10851	10	11	10	0.00
02/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	10940	10	11	10	0.00
02/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1187	1	1	1	0.00
02/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1175	1	1	1	0.00
02/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1163	1	1	1	0.00
02/02/2021	R248 On 04-November-21			Bond Future	11.17	80.5871	81.2431	80.5871	0.00
02/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11654	11	12	11	0.00
02/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11695	11	12	11	0.00
02/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11737	11	12	11	0.00
02/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1452	2	1	2	0.00
02/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1464	2	1	2	0.00
02/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1477	2	1	2	0.00
02/02/2021	R248 On 03-February-22			Bond Future	11.38	11.4800	82.0749	11.4800	0.00
02/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	744	0	1	0	0.00
02/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	612	0	1	0	0.00
02/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	678	0	1	0	0.00
02/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
02/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00