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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/02/2021 TO: 03/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	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
03/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	2025 On 04-February-21			Bond Future	149.39	149.0961	149.3888	149.0961	373.00
03/02/2021	2025 On 06-May-21			Bond Future	150.91	150.6143	150.9080	150.6143	8,021.00
03/02/2021	2025 On 05-August-21			Bond Future	151.05	150.7582	151.0534	150.7582	0.00
03/02/2021	2025 On 04-November-21			Bond Future	152.70	152.4014	152.6995	152.4014	0.00
03/02/2021	2025 On 03-February-22			Bond Future	152.74	152.4431	152.7448	152.4431	0.00
03/02/2021	2029 On 04-February-21			Bond Future	106.74	105.9576	106.7372	105.9576	1,321.00
03/02/2021	2029 On 06-May-21			Bond Future	106.68	105.8984	106.6847	105.8984	2,382.00
03/02/2021	2029 On 05-August-21			Bond Future	107.87	107.0750	107.8688	107.0750	0.00
03/02/2021	2029 On 04-November-21			Bond Future	107.89	107.0928	107.8949	107.0928	0.00
03/02/2021	2029 On 03-February-22			Bond Future	109.03	108.2155	109.0264	108.2155	0.00
03/02/2021	2030 On 04-February-21			Bond Future	8.43	96.8378	97.5436	96.8378	30,982.00
03/02/2021	2030 On 04-February-21	9.17	Call	Bond Future	4402	4	4	4	0.00
03/02/2021	2030 On 04-February-21	9.30	Call	Bond Future	5145	4	5	4	0.00
03/02/2021	2030 On 04-February-21	9.35	Call	Bond Future	5429	5	5	5	0.00
03/02/2021	2030 On 04-February-21	8.20	Call	Bond Future	1	0	0	0	1,600.00
03/02/2021	2030 On 04-February-21	8.86	Call	Bond Future	2597	2	3	2	0.00
03/02/2021	2030 On 04-February-21	10.20	Call	Bond Future	10086	9	10	9	0.00
03/02/2021	2030 On 04-February-21	8.37	Call	Bond Future	85	0	0	0	0.00
03/02/2021	2030 On 04-February-21	9.16	Call	Bond Future	4344	4	4	4	0.00
03/02/2021	2030 On 04-February-21	9.15	Call	Bond Future	4287	4	4	4	0.00
03/02/2021	2030 On 04-February-21	9.20	Call	Bond Future	4574	4	5	4	1,600.00
03/02/2021	2030 On 04-February-21	9.12	Call	Bond Future	4114	3	4	3	0.00
03/02/2021	2030 On 04-February-21	8.36	Call	Bond Future	70	0	0	0	0.00
03/02/2021	2030 On 04-February-21	8.36	Put	Bond Future	480	1	0	1	0.00
03/02/2021	2030 On 04-February-21	9.12	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 04-February-21	9.15	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 04-February-21	8.20	Put	Bond Future	1399	2	1	2	0.00
03/02/2021	2030 On 04-February-21	9.20	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 04-February-21	9.16	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
03/02/2021	2030 On 04-February-21	8.86	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	1,800.00
03/02/2021	2030 On 04-February-21	8.37	Put	Bond Future	434	1	0	1	0.00
03/02/2021	2030 On 04-February-21	9.35	Put	Bond Future	0	0	0	0	2,000.00
03/02/2021	2030 On 04-February-21	9.30	Put	Bond Future	0	0	0	0	4,000.00
03/02/2021	2030 On 04-February-21	9.17	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 06-May-21			Bond Future	8.61	97.7998	98.5112	97.7998	115,844.00
03/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1509	0	2	0	0.00
03/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	3022	0	3	0	0.00
03/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2711	2	3	2	300.00
03/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4425	4	4	4	0.00
03/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11646	11	12	11	0.00
03/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	16275	16	16	16	0.00
03/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	16229	16	16	16	0.00
03/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3539	3	4	3	0.00
03/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4552	4	5	4	0.00
03/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4989	4	5	4	0.00
03/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12668	12	13	12	0.00
03/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4638	4	5	4	300.00
03/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	748	1	1	1	700.00
03/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	8240	8	8	8	0.00
03/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	4135	4	4	4	0.00
03/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7660	7	8	7	0.00
03/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	16182	15	16	15	0.00
03/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	0	0	0.00
03/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	241	0	0	0	0.00
03/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1002	1	1	1	0.00
03/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	29	0	0	0	300.00
03/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	829	1	1	1	0.00
03/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	855	1	1	1	2,500.00
03/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1260	2	1	2	5,000.00
03/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	0	0	0.00
03/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	49	0	0	0	0.00
03/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	897	1	1	1	700.00
03/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4613	5	5	5	0.00
03/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	297	0	0	0	700.00
03/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	733	1	1	1	2,500.00
03/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1761	2	2	2	0.00
03/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1549	0	2	0	0.00
03/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	2989	0	3	0	0.00
03/02/2021	2030 On 05-August-21			Bond Future	8.79	94.8570	95.5750	94.8570	0.00
03/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8786	8	9	8	0.00
03/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	815	1	1	1	200.00
03/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3487	3	3	3	600.00
03/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	9342	9	9	9	0.00
03/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2969	3	3	3	200.00
03/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16738	16	17	16	0.00
03/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	5231	5	5	5	600.00
03/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	9256	9	9	9	0.00
03/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	9299	9	9	9	0.00
03/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	557	1	1	1	0.00
03/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	564	1	1	1	0.00
03/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	39	0	0	0	600.00
03/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7316	8	7	8	0.00
03/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	652	1	1	1	200.00
03/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3035	3	3	3	0.00
03/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	549	1	1	1	0.00
03/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1565	2	2	2	0.00
03/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2588	3	3	3	0.00
03/02/2021	2030 On 04-November-21			Bond Future	8.97	95.8691	96.5945	95.8691	0.00
03/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2965	3	3	3	300.00
03/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12808	12	13	12	0.00
03/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	9339	9	9	9	0.00
03/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	9418	9	9	9	0.00
03/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1807	2	2	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	9378	9	9	9	0.00
03/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	914	1	1	1	0.00
03/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4098	5	4	5	0.00
03/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	354	0	0	0	300.00
03/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	923	1	1	1	0.00
03/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5800	6	6	6	0.00
03/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	904	1	1	1	0.00
03/02/2021	2030 On 03-February-22			Bond Future	9.18	92.8475	93.5807	92.8475	0.00
03/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	1302	1	1	1	0.00
03/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	1354	1	1	1	0.00
03/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	1406	1	1	1	0.00
03/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 04-February-21			Bond Future	9.31	94.7903	95.7058	94.7903	11,927.00
03/02/2021	2032 On 04-February-21	9.62	Call	Bond Future	1973	1	2	1	0.00
03/02/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	800.00
03/02/2021	2032 On 04-February-21	9.61	Call	Bond Future	1910	1	2	1	0.00
03/02/2021	2032 On 04-February-21	9.63	Call	Bond Future	2037	1	2	1	0.00
03/02/2021	2032 On 04-February-21	9.29	Call	Bond Future	175	0	0	0	800.00
03/02/2021	2032 On 04-February-21	10.82	Call	Bond Future	9143	8	9	8	0.00
03/02/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	800.00
03/02/2021	2032 On 04-February-21	9.63	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 04-February-21	9.29	Put	Bond Future	319	1	0	1	0.00
03/02/2021	2032 On 04-February-21	9.61	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 04-February-21	8.79	Put	Bond Future	3482	4	3	4	0.00
03/02/2021	2032 On 04-February-21	9.62	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 06-May-21			Bond Future	9.50	91.5885	92.5118	91.5885	126,204.00
03/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5824	5	6	5	736.00
03/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14652	14	15	14	0.00
03/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14603	14	15	14	0.00
03/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16872	16	17	16	0.00

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03/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14701	14	15	14	0.00
03/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	29	0	0	0	0.00
03/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	30	0	0	0	0.00
03/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	30	0	0	0	0.00
03/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	9	0	0	0	736.00
03/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	808	1	1	1	0.00
03/02/2021	2032 On 05-August-21			Bond Future	9.70	92.5841	93.5164	92.5841	0.00
03/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	10149	9	10	9	0.00
03/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	10193	9	10	9	0.00
03/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	10237	9	10	9	0.00
03/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	719	1	1	1	0.00
03/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	728	1	1	1	0.00
03/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	736	1	1	1	0.00
03/02/2021	2032 On 04-November-21			Bond Future	9.89	89.4274	90.3693	89.4274	0.00
03/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15587	15	16	15	0.00
03/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2475	2	2	2	700.00
03/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10953	10	11	10	0.00
03/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10871	10	11	10	0.00
03/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10912	10	11	10	0.00
03/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3839	3	4	3	700.00
03/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	981	1	1	1	0.00
03/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1000	1	1	1	0.00
03/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5908	7	6	7	0.00
03/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	990	1	1	1	0.00
03/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	304	0	0	0	700.00
03/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4217	5	4	5	0.00
03/02/2021	2032 On 03-February-22			Bond Future	10.11	90.3428	91.2947	90.3428	0.00
03/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	1849	1	2	1	0.00
03/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	1737	1	2	1	0.00
03/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	1793	1	2	1	0.00
03/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00

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03/02/2021	2033 On 04-February-21			Bond Future	101.31	100.2663	101.3083	100.2663	1,258.00
03/02/2021	2033 On 06-May-21			Bond Future	101.12	100.0720	101.1232	100.0720	8,834.00
03/02/2021	2033 On 05-August-21			Bond Future	102.25	101.1837	102.2454	101.1837	0.00
03/02/2021	2033 On 04-November-21			Bond Future	102.14	101.0631	102.1362	101.0631	0.00
03/02/2021	2033 On 03-February-22			Bond Future	103.21	102.1226	103.2073	102.1226	0.00
03/02/2021	2037 On 04-February-21			Bond Future	10.33	84.9134	86.0204	84.9134	50,161.00
03/02/2021	2037 On 04-February-21	10.29	Call	Bond Future	146	0	0	0	0.00
03/02/2021	2037 On 04-February-21	11.97	Call	Bond Future	10278	9	10	9	23.00
03/02/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	0.00
03/02/2021	2037 On 04-February-21	10.48	Call	Bond Future	1033	0	1	0	153.00
03/02/2021	2037 On 04-February-21	10.28	Call	Bond Future	124	0	0	0	0.00
03/02/2021	2037 On 04-February-21	10.27	Call	Bond Future	104	0	0	0	0.00
03/02/2021	2037 On 04-February-21	11.90	Call	Bond Future	9879	9	10	9	0.00
03/02/2021	2037 On 04-February-21	13.73	Call	Bond Future	19342	18	19	18	0.00
03/02/2021	2037 On 04-February-21	10.85	Call	Bond Future	3468	2	3	2	0.00
03/02/2021	2037 On 04-February-21	10.35	Call	Bond Future	334	0	0	0	0.00
03/02/2021	2037 On 04-February-21	10.35	Put	Bond Future	211	1	0	1	0.00
03/02/2021	2037 On 04-February-21	10.85	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	23.00
03/02/2021	2037 On 04-February-21	10.27	Put	Bond Future	536	2	1	2	0.00
03/02/2021	2037 On 04-February-21	10.28	Put	Bond Future	485	1	0	1	0.00
03/02/2021	2037 On 04-February-21	9.65	Put	Bond Future	4913	6	5	6	0.00
03/02/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	153.00
03/02/2021	2037 On 04-February-21	10.48	Put	Bond Future	21	0	0	0	0.00
03/02/2021	2037 On 04-February-21	10.29	Put	Bond Future	438	1	0	1	0.00
03/02/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2037 On 06-May-21			Bond Future	10.53	85.7569	86.8738	85.7569	130,092.00
03/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11701	11	12	11	0.00
03/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11601	11	12	11	0.00
03/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11651	11	12	11	0.00
03/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	220	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	228	0	0	0	0.00
03/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	224	0	0	0	0.00
03/02/2021	2037 On 05-August-21			Bond Future	10.73	82.4331	83.5610	82.4331	0.00
03/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	10236	9	10	9	0.00
03/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10322	9	10	9	0.00
03/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	10279	9	10	9	0.00
03/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1108	1	1	1	0.00
03/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1120	1	1	1	0.00
03/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1097	1	1	1	0.00
03/02/2021	2037 On 04-November-21			Bond Future	10.93	83.3128	84.4525	83.3128	0.00
03/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11919	11	12	11	0.00
03/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11959	11	12	11	0.00
03/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	12000	11	12	11	0.00
03/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1191	1	1	1	0.00
03/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1180	1	1	1	0.00
03/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1201	1	1	1	0.00
03/02/2021	2037 On 03-February-22			Bond Future	11.16	79.9122	81.0639	79.9122	0.00
03/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	1903	1	2	1	0.00
03/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	1784	1	2	1	0.00
03/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	1843	1	2	1	0.00
03/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2038 On 04-February-21			Bond Future	113.94	113.1787	113.9425	113.1787	5,008.00
03/02/2021	2038 On 06-May-21			Bond Future	115.10	114.3311	115.1011	114.3311	7,799.00
03/02/2021	2038 On 05-August-21			Bond Future	114.66	113.8809	114.6582	113.8809	0.00
03/02/2021	2038 On 04-November-21			Bond Future	115.91	115.1223	115.9077	115.1223	0.00
03/02/2021	2038 On 03-February-22			Bond Future	115.37	114.5784	115.3724	114.5784	0.00
03/02/2021	2040 On 04-February-21			Bond Future	10.47	87.0055	88.1873	87.0055	49,700.00
03/02/2021	2040 On 04-February-21	10.41	Call	Bond Future	103	0	0	0	0.00
03/02/2021	2040 On 04-February-21	10.40	Call	Bond Future	85	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	800.00
03/02/2021	2040 On 04-February-21	11.74	Call	Bond Future	8630	7	9	7	0.00
03/02/2021	2040 On 04-February-21	10.24	Call	Bond Future	1	0	0	0	500.00
03/02/2021	2040 On 04-February-21	11.57	Call	Bond Future	7554	6	8	6	0.00
03/02/2021	2040 On 04-February-21	10.42	Call	Bond Future	123	0	0	0	0.00
03/02/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	500.00
03/02/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	800.00
03/02/2021	2040 On 04-February-21	10.07	Put	Bond Future	3053	4	3	4	0.00
03/02/2021	2040 On 04-February-21	9.57	Put	Bond Future	7086	8	7	8	0.00
03/02/2021	2040 On 04-February-21	10.42	Put	Bond Future	510	2	1	2	0.00
03/02/2021	2040 On 04-February-21	9.49	Put	Bond Future	7757	9	8	9	0.00
03/02/2021	2040 On 04-February-21	11.57	Put	Bond Future	0	0	0	0	500.00
03/02/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	800.00
03/02/2021	2040 On 04-February-21	10.40	Put	Bond Future	621	2	1	2	0.00
03/02/2021	2040 On 04-February-21	10.24	Put	Bond Future	1743	3	2	3	0.00
03/02/2021	2040 On 04-February-21	10.41	Put	Bond Future	564	2	1	2	0.00
03/02/2021	2040 On 06-May-21			Bond Future	10.67	87.8698	89.0621	87.8698	77,692.00
03/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16500	15	17	15	0.00
03/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11559	10	12	10	0.00
03/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11611	11	12	11	0.00
03/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	7156	6	7	6	300.00
03/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11663	11	12	11	0.00
03/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3630	3	4	3	300.00
03/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	976	1	1	1	0.00
03/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	287	0	0	0	0.00
03/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2472	3	2	3	0.00
03/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	292	0	0	0	0.00
03/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	297	0	0	0	0.00
03/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	49	0	0	0	300.00
03/02/2021	2040 On 05-August-21			Bond Future	10.87	84.3186	85.5228	84.3186	0.00
03/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6907	6	7	6	900.00
03/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21708	21	22	21	0.00
03/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	11269	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4848	4	5	4	900.00
03/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	11223	10	11	10	0.00
03/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	11178	10	11	10	0.00
03/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1047	1	1	1	0.00
03/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3580	4	4	4	0.00
03/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1069	1	1	1	0.00
03/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	60	0	0	0	900.00
03/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1058	1	1	1	0.00
03/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2343	3	2	3	0.00
03/02/2021	2040 On 04-November-21			Bond Future	11.06	85.2184	86.4352	85.2184	0.00
03/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12448	11	12	11	0.00
03/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12405	11	12	11	0.00
03/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12362	11	12	11	0.00
03/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1281	2	1	2	0.00
03/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1270	1	1	1	0.00
03/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1259	1	1	1	0.00
03/02/2021	2040 On 03-February-22			Bond Future	11.28	81.5870	82.8167	81.5870	0.00
03/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	1959	1	2	1	0.00
03/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	1895	1	2	1	0.00
03/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	2022	1	2	1	0.00
03/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2044 On 04-February-21			Bond Future	10.55	83.6246	84.7803	83.6246	15,589.00
03/02/2021	2044 On 04-February-21	10.36	Call	Bond Future	4	0	0	0	0.00
03/02/2021	2044 On 04-February-21	10.35	Call	Bond Future	3	0	0	0	0.00
03/02/2021	2044 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
03/02/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	265.00
03/02/2021	2044 On 04-February-21	10.37	Call	Bond Future	5	0	0	0	0.00
03/02/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
03/02/2021	2044 On 04-February-21	10.84	Call	Bond Future	2144	1	2	1	0.00
03/02/2021	2044 On 04-February-21	10.35	Put	Bond Future	1498	3	1	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
03/02/2021	2044 On 04-February-21	10.04	Put	Bond Future	3937	5	4	5	0.00
03/02/2021	2044 On 04-February-21	10.36	Put	Bond Future	1422	3	1	3	0.00
03/02/2021	2044 On 04-February-21	10.29	Put	Bond Future	1959	3	2	3	265.00
03/02/2021	2044 On 04-February-21	9.66	Put	Bond Future	7090	8	7	8	0.00
03/02/2021	2044 On 04-February-21	10.84	Put	Bond Future	0	0	0	0	265.00
03/02/2021	2044 On 04-February-21	10.37	Put	Bond Future	1346	2	1	2	0.00
03/02/2021	2044 On 06-May-21			Bond Future	10.73	84.4552	85.6213	84.4552	60,444.00
03/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2910	2	3	2	3,100.00
03/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5721	5	6	5	3,100.00
03/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8544	8	9	8	0.00
03/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	11373	10	11	10	0.00
03/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	11270	10	11	10	0.00
03/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4552	4	5	4	0.00
03/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5967	5	6	5	0.00
03/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7965	7	8	7	0.00
03/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11630	11	12	11	0.00
03/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	11321	10	11	10	0.00
03/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	333	0	0	0	0.00
03/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	301	0	0	0	3,100.00
03/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	855	1	1	1	3,100.00
03/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1359	2	1	2	3,100.00
03/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	338	0	0	0	0.00
03/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	327	0	0	0	0.00
03/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	752	1	1	1	0.00
03/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1444	2	1	2	0.00
03/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1965	2	2	2	3,100.00
03/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3160	4	3	4	0.00
03/02/2021	2044 On 05-August-21			Bond Future	10.93	80.9921	82.1699	80.9921	0.00
03/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11477	11	11	11	0.00
03/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11522	11	12	11	0.00
03/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11567	11	12	11	0.00
03/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1002	1	1	1	0.00
03/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1013	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1023	1	1	1	0.00
03/02/2021	2044 On 04-November-21			Bond Future	11.11	81.8565	83.0465	81.8565	0.00
03/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	12156	11	12	11	0.00
03/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	12198	11	12	11	0.00
03/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	12240	11	12	11	0.00
03/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1336	2	1	2	0.00
03/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1348	2	1	2	0.00
03/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1359	2	1	2	0.00
03/02/2021	2044 On 03-February-22			Bond Future	11.32	78.3158	79.5183	78.3158	0.00
03/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	1902	1	2	1	0.00
03/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	1774	1	2	1	0.00
03/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	1838	1	2	1	0.00
03/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
03/02/2021	2046 On 04-February-21			Bond Future	103.49	102.1888	103.4920	102.1888	14,486.00
03/02/2021	2046 On 06-May-21			Bond Future	102.76	101.4409	102.7561	101.4409	14,893.00
03/02/2021	2046 On 05-August-21			Bond Future	103.90	102.5682	103.8968	102.5682	0.00
03/02/2021	2046 On 04-November-21			Bond Future	103.22	101.8804	103.2232	101.8804	0.00
03/02/2021	2046 On 03-February-22			Bond Future	104.31	102.9482	104.3055	102.9482	0.00
03/02/2021	2050 On 04-February-21			Bond Future	105.13	104.1455	105.1281	104.1455	9,793.00
03/02/2021	2050 On 06-May-21			Bond Future	106.20	105.2059	106.1971	105.2059	10,968.00
03/02/2021	2050 On 05-August-21			Bond Future	105.45	104.4486	105.4495	104.4486	0.00
03/02/2021	2050 On 04-November-21			Bond Future	106.60	105.5872	106.5989	105.5872	0.00
03/02/2021	2050 On 03-February-22			Bond Future	105.77	104.7484	105.7710	104.7484	0.00
03/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	AL37 On 04-February-21			Index Future	793.70	794.3320	793.7000	794.3320	0.00
03/02/2021	AL37 On 06-May-21			Index Future	801.57	802.2160	801.5730	802.2160	0.00
03/02/2021	AL37 On 05-August-21			Index Future	810.18	810.8320	810.1800	810.8320	0.00
03/02/2021	AL37 On 04-November-21			Index Future	818.91	819.5680	818.9080	819.5680	0.00
03/02/2021	AL37 On 03-February-22			Index Future	827.12	827.1200	827.1200	827.1200	0.00
03/02/2021	AL7T On 04-February-21			Index Future	893.02	885.8230	893.0170	885.8230	0.00
03/02/2021	AL7T On 06-May-21			Index Future	901.88	894.6140	901.8760	894.6140	0.00
03/02/2021	AL7T On 05-August-21			Index Future	911.56	904.2240	911.5600	904.2240	0.00
03/02/2021	AL7T On 04-November-21			Index Future	921.38	913.9650	921.3790	913.9650	0.00
03/02/2021	AL7T On 03-February-22			Index Future	916.49	916.4900	916.4900	916.4900	0.00
03/02/2021	ALBI On 04-February-21			Index Future	779.62	773.6850	779.6240	773.6850	83.00
03/02/2021	ALBI On 06-May-21			Index Future	787.36	781.3630	787.3570	781.3630	308.00
03/02/2021	ALBI On 05-August-21			Index Future	795.81	789.7560	795.8120	789.7560	0.00
03/02/2021	ALBI On 04-November-21			Index Future	804.38	798.2640	804.3840	798.2640	0.00
03/02/2021	ALBI On 03-February-22			Index Future	802.01	802.0100	802.0100	802.0100	0.00
03/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2021	ES33 On 04-February-21			Bond Future	11.00	78.6080	79.4849	78.6080	0.00
03/02/2021	ES33 On 06-May-21			Bond Future	11.24	75.6155	76.5001	75.6155	350.00
03/02/2021	ES33 On 05-August-21			Bond Future	11.48	76.4374	77.3307	76.4374	0.00
03/02/2021	ES33 On 04-November-21			Bond Future	11.73	73.4785	74.3811	73.4785	0.00
03/02/2021	ES33 On 03-February-22			Bond Future	12.01	74.2308	75.1428	74.2308	0.00
03/02/2021	ES42 On 04-February-21			Bond Future	11.52	77.6923	78.6764	77.6923	0.00
03/02/2021	ES42 On 06-May-21			Bond Future	11.76	74.2067	75.1994	74.2067	4,779.00
03/02/2021	ES42 On 05-August-21			Bond Future	11.98	75.0141	76.0166	75.0141	0.00
03/02/2021	ES42 On 04-November-21			Bond Future	12.22	71.5568	72.5699	71.5568	0.00
03/02/2021	ES42 On 03-February-22			Bond Future	12.48	72.2887	73.3124	72.2887	0.00
03/02/2021	GOVI On 04-February-21			GOVI	770.60	764.7900	770.6040	764.7900	28.00
03/02/2021	GOVI On 04-February-21	750.95	Call	GOVI	196540	14	20	14	0.00
03/02/2021	GOVI On 04-February-21	750.94	Call	GOVI	196640	14	20	14	0.00
03/02/2021	GOVI On 04-February-21	750.96	Call	GOVI	196440	14	20	14	0.00
03/02/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 06-May-21			GOVI	778.25	772.3800	778.2480	772.3800	967.00
03/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	995580	94	100	94	0.00
03/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	995680	94	100	94	0.00
03/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	995780	94	100	94	0.00
03/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 05-August-21			GOVI	786.60	780.6770	786.6040	780.6770	0.00
03/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	674540	62	67	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	674640	62	67	62	0.00
03/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	674740	62	67	62	0.00
03/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 04-November-21			GOVI	795.08	789.0870	795.0780	789.0870	0.00
03/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	666580	61	67	61	0.00
03/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	666680	61	67	61	0.00
03/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	666780	61	67	61	0.00
03/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 03-February-22			GOVI	792.75	792.7500	792.7500	792.7500	0.00
03/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	100	0	0	0	0.00
03/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	100	0	0	0	0.00
03/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2021	IGOV On 04-February-21			Index Future	275.86	274.2040	275.8640	274.2040	119.00
03/02/2021	IGOV On 06-May-21			Index Future	278.67	276.9940	278.6690	276.9940	974.00
03/02/2021	IGOV On 05-August-21			Index Future	281.73	280.0370	281.7290	280.0370	0.00
03/02/2021	IGOV On 04-November-21			Index Future	284.83	283.1210	284.8310	283.1210	0.00
03/02/2021	IGOV On 03-February-22			Index Future	285.50	285.5000	285.5000	285.5000	0.00
03/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
03/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4200	90.4300	90.4200	0.00
03/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.39	89.3700	89.3900	89.3700	0.00
03/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.64	90.6000	90.6400	90.6000	51.00
03/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.05	90.0000	90.0500	90.0000	0.00
03/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.12	90.0600	90.1200	90.0600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.20	93.1400	93.2000	93.1400	0.00
03/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.64	93.5700	93.6400	93.5700	0.00
03/02/2021	IS05 On 22-March-23			Interest Rate Swap	85.96	85.8800	85.9600	85.8800	0.00
03/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.41	91.3200	91.4100	91.3200	0.00
03/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.75	77.7100	77.7500	77.7100	0.00
03/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.13	74.1000	74.1300	74.1000	0.00
03/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.40	72.3700	72.4000	72.3700	0.00
03/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.29	74.2600	74.2900	74.2600	0.00
03/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.22	78.1900	78.2200	78.1900	0.00
03/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.61	76.5900	76.6100	76.5900	0.00
03/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.61	78.6000	78.6100	78.6000	0.00
03/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.38	84.3800	84.3800	84.3800	0.00
03/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.73	84.7400	84.7300	84.7400	0.00
03/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.63	77.6600	77.6300	77.6600	0.00
03/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.51	85.5600	85.5100	85.5600	0.00
03/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
03/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
03/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.62	96.4100	96.3800	96.4100	0.00
03/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.62	96.4200	96.3800	96.4200	0.00
03/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.63	96.4250	96.3750	96.4250	0.00
03/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.64	96.4200	96.3600	96.4200	0.00
03/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3900	96.3400	96.3900	30,000.00
03/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.81	96.2350	96.1950	96.2350	0.00
03/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.88	96.1600	96.1200	96.1600	0.00
03/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.10	95.9200	95.9000	95.9200	20,001.00
03/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.20	95.8450	95.8050	95.8450	0.00
03/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.43	95.5800	95.5700	95.5800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R023 On 04-February-21			Bond Future	4.62	109.5774	109.5242	109.5774	10,312.00
03/02/2021	R023 On 04-February-21	6.33	Call	Bond Future	3368	3	3	3	0.00
03/02/2021	R023 On 04-February-21	6.32	Call	Bond Future	3349	3	3	3	0.00
03/02/2021	R023 On 04-February-21	6.34	Call	Bond Future	3387	3	3	3	0.00
03/02/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 06-May-21			Bond Future	4.71	106.7605	106.7052	106.7605	40,662.00
03/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4908	5	5	5	0.00
03/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4891	5	5	5	0.00
03/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4924	5	5	5	0.00
03/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 05-August-21			Bond Future	4.77	107.9205	107.8633	107.9205	0.00
03/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1036	1	1	1	0.00
03/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1024	1	1	1	0.00
03/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	1011	1	1	1	0.00
03/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	222	0	0	0	0.00
03/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	219	0	0	0	0.00
03/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	216	0	0	0	0.00
03/02/2021	R023 On 04-November-21			Bond Future	4.86	105.1647	105.1066	105.1647	0.00
03/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	542	1	1	1	0.00
03/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	535	1	1	1	0.00
03/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	527	1	1	1	0.00
03/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	473	0	0	0	0.00
03/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	468	0	0	0	0.00
03/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	463	0	0	0	0.00
03/02/2021	R023 On 03-February-22			Bond Future	5.05	106.2419	106.1836	106.2419	0.00
03/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	21	0	0	0	0.00
03/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	11	0	0	0	0.00
03/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	32	0	0	0	0.00
03/02/2021	R023 On 03-February-22	5.08	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
03/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 04-February-21			Bond Future	10.07	93.8425	95.0621	93.8425	36,536.00
03/02/2021	R035 On 04-February-21	10.14	Call	Bond Future	561	0	1	0	0.00
03/02/2021	R035 On 04-February-21	10.06	Call	Bond Future	220	0	0	0	0.00
03/02/2021	R035 On 04-February-21	10.05	Call	Bond Future	190	0	0	0	0.00
03/02/2021	R035 On 04-February-21	10.04	Call	Bond Future	163	0	0	0	0.00
03/02/2021	R035 On 04-February-21	11.14	Call	Bond Future	7002	6	7	6	0.00
03/02/2021	R035 On 04-February-21	11.14	Put	Bond Future	0	0	0	0	650.00
03/02/2021	R035 On 04-February-21	10.04	Put	Bond Future	388	1	0	1	0.00
03/02/2021	R035 On 04-February-21	10.14	Put	Bond Future	92	1	0	1	650.00
03/02/2021	R035 On 04-February-21	10.05	Put	Bond Future	345	1	0	1	0.00
03/02/2021	R035 On 04-February-21	10.06	Put	Bond Future	305	1	0	1	0.00
03/02/2021	R035 On 06-May-21			Bond Future	10.27	90.3024	91.5328	90.3024	98,633.00
03/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	6076	5	6	5	0.00
03/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6567	6	7	6	600.00
03/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15571	14	16	14	0.00
03/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3249	3	3	3	600.00
03/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4955	4	5	4	1,650.00
03/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7422	6	7	6	0.00
03/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12726	12	13	12	0.00
03/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	11030	10	11	10	0.00
03/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12777	12	13	12	0.00
03/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3842	3	4	3	0.00
03/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	2039	2	2	2	500.00
03/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8608	8	9	8	0.00
03/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2664	2	3	2	793.00
03/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12829	12	13	12	0.00
03/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14868	14	15	14	0.00
03/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	61	0	0	0	1,650.00
03/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2870	4	3	4	0.00
03/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	141	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	139	0	0	0	0.00
03/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	537	1	1	1	1,650.00
03/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	45	0	0	0	600.00
03/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2380	3	2	3	0.00
03/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1982	3	2	3	500.00
03/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3545	4	4	4	0.00
03/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	261	0	0	0	793.00
03/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	722	1	1	1	793.00
03/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	136	0	0	0	0.00
03/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1416	2	1	2	0.00
03/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1027	1	1	1	500.00
03/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	901	1	1	1	0.00
03/02/2021	R035 On 05-August-21			Bond Future	10.47	91.2836	92.5263	91.2836	0.00
03/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4991	4	5	4	0.00
03/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2522	2	3	2	100.00
03/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7477	7	7	7	0.00
03/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1852	2	2	2	100.00
03/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45564	47	46	47	0.00
03/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	45798	47	46	47	0.00
03/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45681	47	46	47	0.00
03/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3058	4	3	4	100.00
03/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5550	6	6	6	0.00
03/02/2021	R035 On 04-November-21			Bond Future	10.68	87.7834	89.0391	87.7834	0.00
03/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	3138	3	3	3	782.00
03/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8622	8	9	8	0.00
03/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11806	11	12	11	0.00
03/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11848	11	12	11	0.00
03/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17415	16	17	16	0.00
03/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2835	2	3	2	400.00
03/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4326	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5926	5	6	5	0.00
03/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11890	11	12	11	0.00
03/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1154	1	1	1	0.00
03/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3413	4	3	4	782.00
03/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6055	7	6	7	0.00
03/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6491	7	6	7	0.00
03/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2156	3	2	3	782.00
03/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4691	5	5	5	0.00
03/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	320	0	0	0	400.00
03/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1164	1	1	1	0.00
03/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1175	1	1	1	0.00
03/02/2021	R035 On 03-February-22			Bond Future	10.91	88.6822	89.9511	88.6822	0.00
03/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	2010	1	2	1	0.00
03/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	1890	1	2	1	0.00
03/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	1950	1	2	1	0.00
03/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 04-February-21			Bond Future	6.63	120.0712	119.9915	120.0712	37,673.00
03/02/2021	R186 On 04-February-21	8.17	Call	Bond Future	7885	8	8	8	0.00
03/02/2021	R186 On 04-February-21	7.30	Call	Bond Future	3524	4	4	4	0.00
03/02/2021	R186 On 04-February-21	8.00	Call	Bond Future	7050	7	7	7	0.00
03/02/2021	R186 On 04-February-21	8.16	Call	Bond Future	7836	8	8	8	0.00
03/02/2021	R186 On 04-February-21	8.15	Call	Bond Future	7787	8	8	8	0.00
03/02/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	15,177.00
03/02/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 06-May-21			Bond Future	6.78	121.2639	121.1818	121.2639	108,279.00
03/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3233	3	3	3	0.00
03/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18295	18	18	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18213	18	18	18	0.00
03/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18254	18	18	18	0.00
03/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	625	1	1	1	15,177.00
03/02/2021	R186 On 05-August-21			Bond Future	6.93	117.3006	117.2161	117.3006	0.00
03/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8075	8	8	8	0.00
03/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8034	8	8	8	0.00
03/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7993	8	8	8	0.00
03/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	199	0	0	0	0.00
03/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	195	0	0	0	0.00
03/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	192	0	0	0	0.00
03/02/2021	R186 On 04-November-21			Bond Future	7.09	118.5520	118.4663	118.5520	0.00
03/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5495	6	5	6	0.00
03/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5426	5	5	5	0.00
03/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5460	6	5	6	0.00
03/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	910	1	1	1	0.00
03/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	919	1	1	1	0.00
03/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	901	1	1	1	0.00
03/02/2021	R186 On 03-February-22			Bond Future	7.28	114.4868	114.4006	114.4868	0.00
03/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	53	0	0	0	0.00
03/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	9	0	0	0	0.00
03/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	96	0	0	0	0.00
03/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R197 On 04-February-21			Bond Future	319.15	319.3397	319.1492	319.3397	2,352.00
03/02/2021	R197 On 06-May-21			Bond Future	322.39	322.5914	322.3947	322.5914	2,121.00
03/02/2021	R197 On 05-August-21			Bond Future	317.98	318.1781	317.9755	318.1781	0.00
03/02/2021	R197 On 04-November-21			Bond Future	321.44	321.6466	321.4409	321.6466	0.00
03/02/2021	R197 On 03-February-22			Bond Future	316.72	316.9280	316.7214	316.9280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R202 On 04-February-21			Bond Future	223.16	221.3598	223.1570	221.3598	7,585.00
03/02/2021	R202 On 06-May-21			Bond Future	225.43	223.6138	225.4263	223.6138	8,028.00
03/02/2021	R202 On 05-August-21			Bond Future	223.68	221.8503	223.6805	221.8503	0.00
03/02/2021	R202 On 04-November-21			Bond Future	226.12	224.2686	226.1181	224.2686	0.00
03/02/2021	R202 On 03-February-22			Bond Future	224.19	222.3226	224.1924	222.3226	0.00
03/02/2021	R209 On 04-February-21			Bond Future	10.01	72.3332	73.2700	72.3332	17,603.00
03/02/2021	R209 On 04-February-21	10.11	Call	Bond Future	679	0	1	0	0.00
03/02/2021	R209 On 04-February-21	10.10	Call	Bond Future	631	0	1	0	0.00
03/02/2021	R209 On 04-February-21	10.12	Call	Bond Future	730	0	1	0	0.00
03/02/2021	R209 On 04-February-21	10.12	Put	Bond Future	50	1	0	1	0.00
03/02/2021	R209 On 04-February-21	10.10	Put	Bond Future	71	1	0	1	0.00
03/02/2021	R209 On 04-February-21	10.11	Put	Bond Future	60	1	0	1	0.00
03/02/2021	R209 On 06-May-21			Bond Future	10.18	69.9127	70.8579	69.9127	27,621.00
03/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3976	3	4	3	0.00
03/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	8136	7	8	7	0.00
03/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10916	10	11	10	0.00
03/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2790	2	3	2	5,325.00
03/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6614	6	7	6	0.00
03/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	3109	3	3	3	1,000.00
03/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1459	1	1	1	8,200.00
03/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5550	5	6	5	0.00
03/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	2065	2	2	2	0.00
03/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10960	10	11	10	0.00
03/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10872	10	11	10	0.00
03/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10829	10	11	10	0.00
03/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	156	0	0	0	0.00
03/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	154	0	0	0	0.00
03/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	148	0	0	0	9,150.00
03/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	965	1	1	1	3,500.00
03/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3166	4	3	4	0.00
03/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4092	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	710	1	1	1	9,150.00
03/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	151	0	0	0	0.00
03/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	448	1	0	1	3,750.00
03/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2406	3	2	3	0.00
03/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1584	2	2	2	6,250.00
03/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2142	3	2	3	0.00
03/02/2021	R209 On 05-August-21			Bond Future	10.36	70.6728	71.6274	70.6728	0.00
03/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8711	8	9	8	0.00
03/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8673	8	9	8	0.00
03/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8748	8	9	8	0.00
03/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1075	1	1	1	0.00
03/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1097	1	1	1	0.00
03/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1086	1	1	1	0.00
03/02/2021	R209 On 04-November-21			Bond Future	10.54	68.2870	69.2514	68.2870	1,795.00
03/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1760	1	2	1	3,750.00
03/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9720	9	10	9	0.00
03/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3991	4	4	4	0.00
03/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	9091	8	9	8	0.00
03/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9756	9	10	9	0.00
03/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9685	9	10	9	0.00
03/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1324	2	1	2	0.00
03/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1552	2	2	2	5,500.00
03/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1335	2	1	2	0.00
03/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1347	2	1	2	0.00
03/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4218	5	4	5	5,500.00
03/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7970	9	8	9	0.00
03/02/2021	R209 On 03-February-22			Bond Future	10.74	68.9860	69.9607	68.9860	0.00
03/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	1622	1	2	1	0.00
03/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	1569	1	2	1	0.00
03/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	1516	1	2	1	0.00
03/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R209 On 03-February-22	11.04	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
03/02/2021	R210 On 04-February-21			Bond Future	198.00	196.8780	198.0036	196.8780	859.00
03/02/2021	R210 On 06-May-21			Bond Future	197.31	196.1717	197.3061	196.1717	1,183.00
03/02/2021	R210 On 05-August-21			Bond Future	199.50	198.3515	199.4963	198.3515	0.00
03/02/2021	R210 On 04-November-21			Bond Future	198.93	197.7760	198.9327	197.7760	0.00
03/02/2021	R210 On 03-February-22			Bond Future	201.02	199.8490	201.0186	199.8490	0.00
03/02/2021	R212 On 04-February-21			Bond Future	170.27	170.3411	170.2747	170.3411	4,184.00
03/02/2021	R212 On 06-May-21			Bond Future	172.01	172.0756	172.0063	172.0756	3,425.00
03/02/2021	R212 On 05-August-21			Bond Future	171.59	171.6571	171.5850	171.6571	0.00
03/02/2021	R212 On 04-November-21			Bond Future	173.45	173.5283	173.4549	173.5283	0.00
03/02/2021	R213 On 04-February-21			Bond Future	8.91	89.8162	90.6309	89.8162	698.00
03/02/2021	R213 On 04-February-21	9.41	Call	Bond Future	2955	2	3	2	0.00
03/02/2021	R213 On 04-February-21	9.40	Call	Bond Future	2897	2	3	2	0.00
03/02/2021	R213 On 04-February-21	9.39	Call	Bond Future	2840	2	3	2	0.00
03/02/2021	R213 On 04-February-21	9.39	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R213 On 04-February-21	9.40	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R213 On 04-February-21	9.41	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R213 On 06-May-21			Bond Future	9.09	87.1808	88.0025	87.1808	9,085.00
03/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14589	14	15	14	0.00
03/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14544	14	15	14	0.00
03/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14635	14	15	14	0.00
03/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	13	0	0	0	0.00
03/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	13	0	0	0	0.00
03/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	13	0	0	0	0.00
03/02/2021	R213 On 05-August-21			Bond Future	9.26	88.1281	88.9576	88.1281	0.00
03/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8803	8	9	8	0.00
03/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	6155	6	6	6	0.00
03/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	9131	8	9	8	0.00
03/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3366	3	3	3	200.00
03/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	9090	8	9	8	0.00
03/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	9049	8	9	8	0.00
03/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	698	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	689	1	1	1	0.00
03/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1377	2	1	2	200.00
03/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2940	3	3	3	0.00
03/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	681	1	1	1	0.00
03/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	750	1	1	1	200.00
03/02/2021	R213 On 04-November-21			Bond Future	9.45	85.5394	86.3774	85.5394	0.00
03/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9491	9	9	9	0.00
03/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	9453	9	9	9	0.00
03/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9529	9	10	9	0.00
03/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1034	1	1	1	0.00
03/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1024	1	1	1	0.00
03/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1014	1	1	1	0.00
03/02/2021	R213 On 03-February-22			Bond Future	9.66	86.4154	87.2624	86.4154	0.00
03/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	1604	1	2	1	0.00
03/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	1552	1	2	1	0.00
03/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	1655	1	2	1	0.00
03/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R214 On 04-February-21			Bond Future	10.40	69.3470	70.2987	69.3470	9,210.00
03/02/2021	R214 On 04-February-21	10.32	Call	Bond Future	86	0	0	0	0.00
03/02/2021	R214 On 04-February-21	10.31	Call	Bond Future	73	0	0	0	0.00
03/02/2021	R214 On 04-February-21	10.33	Call	Bond Future	101	0	0	0	0.00
03/02/2021	R214 On 04-February-21	10.33	Put	Bond Future	547	1	1	1	0.00
03/02/2021	R214 On 04-February-21	10.31	Put	Bond Future	643	2	1	2	0.00
03/02/2021	R214 On 04-February-21	10.32	Put	Bond Future	594	1	1	1	0.00
03/02/2021	R214 On 06-May-21			Bond Future	10.58	66.7604	67.7206	66.7604	12,697.00
03/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9381	9	9	9	0.00
03/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	9339	8	9	8	0.00
03/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	9297	8	9	8	0.00
03/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	342	0	0	0	0.00
03/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	337	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	332	0	0	0	0.00
03/02/2021	R214 On 05-August-21			Bond Future	10.75	67.4858	68.4556	67.4858	0.00
03/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	8204	7	8	7	0.00
03/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	8240	8	8	8	0.00
03/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	8168	7	8	7	0.00
03/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1385	2	1	2	0.00
03/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1411	2	1	2	0.00
03/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1398	2	1	2	0.00
03/02/2021	R214 On 04-November-21			Bond Future	10.93	64.9290	65.9089	64.9290	0.00
03/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9524	9	10	9	0.00
03/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9490	9	9	9	0.00
03/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9456	9	9	9	0.00
03/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1585	2	2	2	0.00
03/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1560	2	2	2	0.00
03/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1573	2	2	2	0.00
03/02/2021	R214 On 03-February-22			Bond Future	11.13	65.5939	66.5840	65.5939	0.00
03/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	1487	0	1	0	0.00
03/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	1434	0	1	0	0.00
03/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	1540	1	2	1	0.00
03/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 04-February-21			Bond Future	10.47	87.3802	88.5005	87.3802	79,424.00
03/02/2021	R248 On 04-February-21	10.48	Call	Bond Future	310	0	0	0	0.00
03/02/2021	R248 On 04-February-21	10.80	Call	Bond Future	2474	1	2	1	2,140.00
03/02/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	2,140.00
03/02/2021	R248 On 04-February-21	11.50	Call	Bond Future	7348	6	7	6	0.00
03/02/2021	R248 On 04-February-21	10.47	Call	Bond Future	270	0	0	0	0.00
03/02/2021	R248 On 04-February-21	10.75	Call	Bond Future	2106	1	2	1	0.00
03/02/2021	R248 On 04-February-21	10.46	Call	Bond Future	233	0	0	0	0.00
03/02/2021	R248 On 04-February-21	10.46	Put	Bond Future	326	1	0	1	0.00
03/02/2021	R248 On 04-February-21	10.47	Put	Bond Future	285	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2021	R248 On 04-February-21	10.75	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 04-February-21	11.50	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 04-February-21	9.80	Put	Bond Future	5496	7	5	7	0.00
03/02/2021	R248 On 04-February-21	10.48	Put	Bond Future	248	1	0	1	0.00
03/02/2021	R248 On 04-February-21	10.80	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 06-May-21			Bond Future	10.65	83.8390	84.9690	83.8390	126,201.00
03/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11585	11	12	11	0.00
03/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11532	11	12	11	0.00
03/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11637	11	12	11	0.00
03/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	315	0	0	0	0.00
03/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	326	0	0	0	0.00
03/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	320	0	0	0	0.00
03/02/2021	R248 On 05-August-21			Bond Future	10.82	84.7500	85.8914	84.7500	0.00
03/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11846	11	12	11	0.00
03/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11799	11	12	11	0.00
03/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11892	11	12	11	0.00
03/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	993	1	1	1	0.00
03/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	983	1	1	1	0.00
03/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	973	1	1	1	0.00
03/02/2021	R248 On 04-November-21			Bond Future	11.01	81.2431	82.3964	81.2431	0.00
03/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12599	12	13	12	0.00
03/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12642	12	13	12	0.00
03/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12685	12	13	12	0.00
03/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1247	1	1	1	0.00
03/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1258	1	1	1	0.00
03/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1269	1	1	1	0.00
03/02/2021	R248 On 03-February-22			Bond Future	11.21	82.0749	83.2403	82.0749	0.00
03/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	1910	1	2	1	0.00
03/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	1778	1	2	1	0.00
03/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	1844	1	2	1	0.00
03/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
03/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00

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