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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/02/2021 TO: 04/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	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
04/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	2025 On 04-February-21			Bond Future	149.38	149.3888	149.3823	149.3888	0.00
04/02/2021	2025 On 06-May-21			Bond Future	151.02	150.9080	151.0153	150.9080	8,230.00
04/02/2021	2025 On 05-August-21			Bond Future	151.16	151.0534	151.1614	151.0534	0.00
04/02/2021	2025 On 04-November-21			Bond Future	152.81	152.6995	152.8085	152.6995	0.00
04/02/2021	2025 On 03-February-22			Bond Future	152.86	152.7448	152.8551	152.7448	0.00
04/02/2021	2029 On 04-February-21			Bond Future	106.74	106.7372	106.7365	106.7372	0.00
04/02/2021	2029 On 06-May-21			Bond Future	106.84	106.6847	106.8419	106.6847	2,382.00
04/02/2021	2029 On 05-August-21			Bond Future	108.03	107.8688	108.0274	107.8688	0.00
04/02/2021	2029 On 04-November-21			Bond Future	108.06	107.8949	108.0552	107.8949	0.00
04/02/2021	2029 On 03-February-22			Bond Future	109.19	109.0264	109.1884	109.0264	0.00
04/02/2021	2030 On 04-February-21			Bond Future	8.47	97.5436	97.3119	97.5436	0.00
04/02/2021	2030 On 04-February-21	9.17	Call	Bond Future	4170	4	4	4	0.00
04/02/2021	2030 On 04-February-21	9.30	Call	Bond Future	4914	5	5	5	0.00
04/02/2021	2030 On 04-February-21	9.35	Call	Bond Future	5198	5	5	5	0.00
04/02/2021	2030 On 04-February-21	8.20	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	8.86	Call	Bond Future	2366	3	2	3	0.00
04/02/2021	2030 On 04-February-21	10.20	Call	Bond Future	9855	10	10	10	0.00
04/02/2021	2030 On 04-February-21	8.37	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	9.16	Call	Bond Future	4113	4	4	4	0.00
04/02/2021	2030 On 04-February-21	9.15	Call	Bond Future	4055	4	4	4	0.00
04/02/2021	2030 On 04-February-21	9.20	Call	Bond Future	4342	5	4	5	0.00
04/02/2021	2030 On 04-February-21	9.12	Call	Bond Future	3882	4	4	4	0.00
04/02/2021	2030 On 04-February-21	8.36	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	8.36	Put	Bond Future	642	0	1	0	0.00
04/02/2021	2030 On 04-February-21	9.12	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	9.15	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	8.20	Put	Bond Future	1630	1	2	1	0.00
04/02/2021	2030 On 04-February-21	9.20	Put	Bond Future	0	0	0	0	0.00
04/02/2021	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
04/02/2021	2030 On 04-February-21	8.86	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	10.20	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	8.37	Put	Bond Future	580	0	1	0	0.00
04/02/2021	2030 On 04-February-21	9.35	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	9.30	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 04-February-21	9.17	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 06-May-21			Bond Future	8.60	98.5112	98.5538	98.5112	116,164.00
04/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1515	2	2	2	0.00
04/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	3037	3	3	3	0.00
04/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2724	3	3	3	300.00
04/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4447	4	4	4	0.00
04/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11687	12	12	12	0.00
04/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	16317	16	16	16	0.00
04/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	16271	16	16	16	0.00
04/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3556	4	4	4	0.00
04/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4575	5	5	5	0.00
04/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	5014	5	5	5	0.00
04/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12709	13	13	13	0.00
04/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4661	5	5	5	300.00
04/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	749	1	1	1	700.00
04/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	8275	8	8	8	0.00
04/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	4155	4	4	4	0.00
04/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7693	8	8	8	0.00
04/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	16225	16	16	16	0.00
04/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	0	0	0.00
04/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	232	0	0	0	0.00
04/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	980	1	1	1	0.00
04/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	27	0	0	0	300.00
04/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	809	1	1	1	0.00
04/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	835	1	1	1	2,500.00
04/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1234	1	1	1	5,000.00
04/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	0	0	0.00
04/02/2021	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
04/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	47	0	0	0	0.00
04/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	876	1	1	1	700.00
04/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4572	5	5	5	0.00
04/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	287	0	0	0	700.00
04/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	714	1	1	1	2,500.00
04/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1731	2	2	2	0.00
04/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1521	2	2	2	0.00
04/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	2952	3	3	3	0.00
04/02/2021	2030 On 05-August-21			Bond Future	8.78	95.5750	95.6178	95.5750	0.00
04/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8817	9	9	9	0.00
04/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	818	1	1	1	200.00
04/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3503	3	4	3	600.00
04/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	9374	9	9	9	0.00
04/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2983	3	3	3	200.00
04/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16780	17	17	17	0.00
04/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	5253	5	5	5	600.00
04/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	9288	9	9	9	0.00
04/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	9331	9	9	9	0.00
04/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	546	1	1	1	0.00
04/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	554	1	1	1	0.00
04/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	37	0	0	0	600.00
04/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7276	7	7	7	0.00
04/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	640	1	1	1	200.00
04/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3006	3	3	3	0.00
04/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	539	1	1	1	0.00
04/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1544	2	2	2	0.00
04/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2561	3	3	3	0.00
04/02/2021	2030 On 04-November-21			Bond Future	8.97	96.5945	96.6376	96.5945	0.00
04/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2978	3	3	3	300.00
04/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12845	13	13	13	0.00
04/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	9370	9	9	9	0.00
04/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	9449	9	9	9	0.00
04/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1816	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
04/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	9410	9	9	9	0.00
04/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	902	1	1	1	0.00
04/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4069	4	4	4	0.00
04/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	348	0	0	0	300.00
04/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	911	1	1	1	0.00
04/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5766	6	6	6	0.00
04/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	893	1	1	1	0.00
04/02/2021	2030 On 03-February-22			Bond Future	9.18	93.5807	93.6244	93.5807	0.00
04/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	1345	1	1	1	0.00
04/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	1398	1	1	1	0.00
04/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	1450	1	1	1	0.00
04/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21			Bond Future	9.34	95.7058	95.5574	95.7058	0.00
04/02/2021	2032 On 04-February-21	9.62	Call	Bond Future	1825	2	2	2	0.00
04/02/2021	2032 On 04-February-21	8.79	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21	9.61	Call	Bond Future	1762	2	2	2	0.00
04/02/2021	2032 On 04-February-21	9.63	Call	Bond Future	1888	2	2	2	0.00
04/02/2021	2032 On 04-February-21	9.29	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21	10.82	Call	Bond Future	8994	9	9	9	0.00
04/02/2021	2032 On 04-February-21	10.82	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21	9.63	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21	9.29	Put	Bond Future	293	0	0	0	0.00
04/02/2021	2032 On 04-February-21	9.61	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 04-February-21	8.79	Put	Bond Future	3630	3	4	3	0.00
04/02/2021	2032 On 04-February-21	9.62	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 06-May-21			Bond Future	9.49	92.5118	92.5913	92.5118	125,733.00
04/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5877	6	6	6	736.00
04/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14729	15	15	15	0.00
04/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14680	15	15	15	0.00
04/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16951	17	17	17	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
04/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14778	15	15	15	0.00
04/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	27	0	0	0	0.00
04/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	28	0	0	0	0.00
04/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	27	0	0	0	0.00
04/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	9	0	0	0	736.00
04/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	781	1	1	1	0.00
04/02/2021	2032 On 05-August-21			Bond Future	9.68	93.5164	93.5963	93.5164	0.00
04/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	10212	10	10	10	0.00
04/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	10256	10	10	10	0.00
04/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	10300	10	10	10	0.00
04/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	702	1	1	1	0.00
04/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	711	1	1	1	0.00
04/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	719	1	1	1	0.00
04/02/2021	2032 On 04-November-21			Bond Future	9.88	90.3693	90.4500	90.3693	0.00
04/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15661	16	16	16	0.00
04/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2499	2	2	2	700.00
04/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	11016	11	11	11	0.00
04/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3873	4	4	4	700.00
04/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10934	11	11	11	0.00
04/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10975	11	11	11	0.00
04/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	963	1	1	1	0.00
04/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	982	1	1	1	0.00
04/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5852	6	6	6	0.00
04/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	973	1	1	1	0.00
04/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	297	0	0	0	700.00
04/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4170	4	4	4	0.00
04/02/2021	2032 On 03-February-22			Bond Future	10.10	91.2947	91.3764	91.2947	0.00
04/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	1931	2	2	2	0.00
04/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	1819	2	2	2	0.00
04/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	1875	2	2	2	0.00
04/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00

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04/02/2021	2033 On 04-February-21			Bond Future	101.31	101.3083	101.3092	101.3083	0.00
04/02/2021	2033 On 06-May-21			Bond Future	101.60	101.1232	101.5996	101.1232	8,934.00
04/02/2021	2033 On 05-August-21			Bond Future	102.73	102.2454	102.7268	102.2454	0.00
04/02/2021	2033 On 04-November-21			Bond Future	102.62	102.1362	102.6226	102.1362	0.00
04/02/2021	2033 On 03-February-22			Bond Future	103.70	103.2073	103.6989	103.2073	0.00
04/02/2021	2037 On 04-February-21			Bond Future	10.36	86.0204	85.8629	86.0204	0.00
04/02/2021	2037 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	11.97	Call	Bond Future	10121	10	10	10	0.00
04/02/2021	2037 On 04-February-21	9.65	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.48	Call	Bond Future	855	1	1	1	0.00
04/02/2021	2037 On 04-February-21	10.28	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.27	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	11.90	Call	Bond Future	9721	10	10	10	0.00
04/02/2021	2037 On 04-February-21	13.73	Call	Bond Future	19184	19	19	19	0.00
04/02/2021	2037 On 04-February-21	10.85	Call	Bond Future	3311	3	3	3	0.00
04/02/2021	2037 On 04-February-21	10.35	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.35	Put	Bond Future	34	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.85	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.27	Put	Bond Future	589	1	1	1	0.00
04/02/2021	2037 On 04-February-21	10.28	Put	Bond Future	519	0	1	0	0.00
04/02/2021	2037 On 04-February-21	9.65	Put	Bond Future	5071	5	5	5	0.00
04/02/2021	2037 On 04-February-21	11.90	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.48	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 04-February-21	10.29	Put	Bond Future	450	0	0	0	0.00
04/02/2021	2037 On 04-February-21	11.97	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 06-May-21			Bond Future	10.53	86.8738	86.8885	86.8738	130,087.00
04/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11710	12	12	12	0.00
04/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11610	12	12	12	0.00
04/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11660	12	12	12	0.00
04/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	214	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
04/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	222	0	0	0	0.00
04/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	218	0	0	0	0.00
04/02/2021	2037 On 05-August-21			Bond Future	10.73	83.5610	83.5756	83.5610	0.00
04/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	10240	10	10	10	0.00
04/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	10283	10	10	10	0.00
04/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10326	10	10	10	0.00
04/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1098	1	1	1	0.00
04/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1109	1	1	1	0.00
04/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1087	1	1	1	0.00
04/02/2021	2037 On 04-November-21			Bond Future	10.93	84.4525	84.4672	84.4525	0.00
04/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11925	12	12	12	0.00
04/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11966	12	12	12	0.00
04/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	12007	12	12	12	0.00
04/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1183	1	1	1	0.00
04/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1172	1	1	1	0.00
04/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1193	1	1	1	0.00
04/02/2021	2037 On 03-February-22			Bond Future	11.15	81.0639	81.0788	81.0639	0.00
04/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	1918	2	2	2	0.00
04/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	1799	2	2	2	0.00
04/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	1858	2	2	2	0.00
04/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2038 On 04-February-21			Bond Future	113.94	113.9425	113.9437	113.9425	0.00
04/02/2021	2038 On 06-May-21			Bond Future	115.88	115.1011	115.8750	115.1011	7,799.00
04/02/2021	2038 On 05-August-21			Bond Future	115.44	114.6582	115.4402	114.6582	0.00
04/02/2021	2038 On 04-November-21			Bond Future	116.70	115.9077	116.6981	115.9077	0.00
04/02/2021	2038 On 03-February-22			Bond Future	116.17	115.3724	116.1713	115.3724	0.00
04/02/2021	2040 On 04-February-21			Bond Future	10.50	88.1873	87.9818	88.1873	0.00
04/02/2021	2040 On 04-February-21	10.41	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	10.40	Call	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
04/02/2021	2040 On 04-February-21	10.07	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	11.74	Call	Bond Future	8424	9	8	9	0.00
04/02/2021	2040 On 04-February-21	10.24	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	11.57	Call	Bond Future	7348	8	7	8	0.00
04/02/2021	2040 On 04-February-21	10.42	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	9.49	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	9.57	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	10.07	Put	Bond Future	3258	3	3	3	0.00
04/02/2021	2040 On 04-February-21	9.57	Put	Bond Future	7292	7	7	7	0.00
04/02/2021	2040 On 04-February-21	10.42	Put	Bond Future	592	1	1	1	0.00
04/02/2021	2040 On 04-February-21	9.49	Put	Bond Future	7963	8	8	8	0.00
04/02/2021	2040 On 04-February-21	11.57	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	11.74	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 04-February-21	10.40	Put	Bond Future	741	1	1	1	0.00
04/02/2021	2040 On 04-February-21	10.24	Put	Bond Future	1948	2	2	2	0.00
04/02/2021	2040 On 04-February-21	10.41	Put	Bond Future	667	1	1	1	0.00
04/02/2021	2040 On 06-May-21			Bond Future	10.66	89.0621	89.0776	89.0621	77,423.00
04/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16513	17	17	17	0.00
04/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11619	12	12	12	0.00
04/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11566	12	12	12	0.00
04/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3623	4	4	4	300.00
04/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	7156	7	7	7	300.00
04/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11671	12	12	12	0.00
04/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	280	0	0	0	0.00
04/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2449	2	2	2	0.00
04/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	961	1	1	1	0.00
04/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	290	0	0	0	0.00
04/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	285	0	0	0	0.00
04/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	47	0	0	0	300.00
04/02/2021	2040 On 05-August-21			Bond Future	10.86	85.5228	85.5382	85.5228	0.00
04/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6907	7	7	7	900.00
04/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21722	22	22	22	0.00
04/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	11274	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
04/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	11183	11	11	11	0.00
04/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4845	5	5	5	900.00
04/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	11228	11	11	11	0.00
04/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1036	1	1	1	0.00
04/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3562	4	4	4	0.00
04/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1059	1	1	1	0.00
04/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	59	0	0	0	900.00
04/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1047	1	1	1	0.00
04/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2328	2	2	2	0.00
04/02/2021	2040 On 04-November-21			Bond Future	11.06	86.4352	86.4506	86.4352	0.00
04/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12455	12	12	12	0.00
04/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12369	12	12	12	0.00
04/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12412	12	12	12	0.00
04/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1261	1	1	1	0.00
04/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1272	1	1	1	0.00
04/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1250	1	1	1	0.00
04/02/2021	2040 On 03-February-22			Bond Future	11.27	82.8167	82.8323	82.8167	0.00
04/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	1974	2	2	2	0.00
04/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	1911	2	2	2	0.00
04/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	2037	2	2	2	0.00
04/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21			Bond Future	10.57	84.7803	84.6090	84.7803	0.00
04/02/2021	2044 On 04-February-21	10.36	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.35	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	9.66	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.29	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.37	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.84	Call	Bond Future	1972	2	2	2	0.00
04/02/2021	2044 On 04-February-21	10.35	Put	Bond Future	1666	1	2	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
04/02/2021	2044 On 04-February-21	10.04	Put	Bond Future	4108	4	4	4	0.00
04/02/2021	2044 On 04-February-21	10.36	Put	Bond Future	1589	1	2	1	0.00
04/02/2021	2044 On 04-February-21	10.29	Put	Bond Future	2130	2	2	2	0.00
04/02/2021	2044 On 04-February-21	9.66	Put	Bond Future	7262	7	7	7	0.00
04/02/2021	2044 On 04-February-21	10.84	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 04-February-21	10.37	Put	Bond Future	1512	1	2	1	0.00
04/02/2021	2044 On 06-May-21			Bond Future	10.74	85.6213	85.5986	85.6213	60,444.00
04/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	11345	11	11	11	0.00
04/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2882	3	3	3	3,100.00
04/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5690	6	6	6	3,100.00
04/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8513	9	9	9	0.00
04/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4521	5	5	5	0.00
04/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5936	6	6	6	0.00
04/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7935	8	8	8	0.00
04/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11602	12	12	12	0.00
04/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	11242	11	11	11	0.00
04/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	11293	11	11	11	0.00
04/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	327	0	0	0	0.00
04/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	333	0	0	0	0.00
04/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	296	0	0	0	3,100.00
04/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	847	1	1	1	3,100.00
04/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1351	1	1	1	3,100.00
04/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	744	1	1	1	0.00
04/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1436	1	1	1	0.00
04/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	322	0	0	0	0.00
04/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1957	2	2	2	3,100.00
04/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3154	3	3	3	0.00
04/02/2021	2044 On 05-August-21			Bond Future	10.93	82.1699	82.1466	82.1699	0.00
04/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11450	11	11	11	0.00
04/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11495	12	11	12	0.00
04/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11540	12	12	12	0.00
04/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	998	1	1	1	0.00
04/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1008	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
04/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1019	1	1	1	0.00
04/02/2021	2044 On 04-November-21			Bond Future	11.11	83.0465	83.0229	83.0465	0.00
04/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	12130	12	12	12	0.00
04/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	12172	12	12	12	0.00
04/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	12214	12	12	12	0.00
04/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1334	1	1	1	0.00
04/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1345	1	1	1	0.00
04/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1357	1	1	1	0.00
04/02/2021	2044 On 03-February-22			Bond Future	11.32	79.5183	79.4946	79.5183	0.00
04/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	1878	2	2	2	0.00
04/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	1750	2	2	2	0.00
04/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	1814	2	2	2	0.00
04/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
04/02/2021	2046 On 04-February-21			Bond Future	103.49	103.4920	103.4932	103.4920	0.00
04/02/2021	2046 On 06-May-21			Bond Future	102.76	102.7561	102.7570	102.7561	14,893.00
04/02/2021	2046 On 05-August-21			Bond Future	103.90	103.8968	103.8972	103.8968	0.00
04/02/2021	2046 On 04-November-21			Bond Future	103.22	103.2232	103.2235	103.2232	0.00
04/02/2021	2046 On 03-February-22			Bond Future	104.31	104.3055	104.3058	104.3055	0.00
04/02/2021	2050 On 04-February-21			Bond Future	105.33	105.1281	105.3266	105.1281	0.00
04/02/2021	2050 On 06-May-21			Bond Future	106.40	106.1971	106.3972	106.1971	10,968.00
04/02/2021	2050 On 05-August-21			Bond Future	105.65	105.4495	105.6515	105.4495	0.00
04/02/2021	2050 On 04-November-21			Bond Future	106.80	106.5989	106.8026	106.5989	0.00
04/02/2021	2050 On 03-February-22			Bond Future	105.98	105.7710	105.9772	105.7710	0.00
04/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	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
04/02/2021	AL37 On 04-February-21			Index Future	793.59	793.7000	793.5880	793.7000	0.00
04/02/2021	AL37 On 06-May-21			Index Future	801.84	801.5730	801.8350	801.5730	0.00
04/02/2021	AL37 On 05-August-21			Index Future	810.44	810.1800	810.4420	810.1800	0.00
04/02/2021	AL37 On 04-November-21			Index Future	819.17	818.9080	819.1710	818.9080	0.00
04/02/2021	AL37 On 03-February-22			Index Future	827.12	827.1200	827.1200	827.1200	0.00
04/02/2021	AL7T On 04-February-21			Index Future	891.10	893.0170	891.1040	893.0170	0.00
04/02/2021	AL7T On 06-May-21			Index Future	902.39	901.8760	902.3870	901.8760	0.00
04/02/2021	AL7T On 05-August-21			Index Future	912.07	911.5600	912.0730	911.5600	0.00
04/02/2021	AL7T On 04-November-21			Index Future	921.90	921.3790	921.8970	921.3790	0.00
04/02/2021	AL7T On 03-February-22			Index Future	916.49	916.4900	916.4900	916.4900	0.00
04/02/2021	ALBI On 04-February-21			Index Future	778.57	779.6240	778.5670	779.6240	0.00
04/02/2021	ALBI On 06-May-21			Index Future	787.52	787.3570	787.5160	787.3570	308.00
04/02/2021	ALBI On 05-August-21			Index Future	795.97	795.8120	795.9690	795.8120	0.00
04/02/2021	ALBI On 04-November-21			Index Future	804.54	804.3840	804.5420	804.3840	0.00
04/02/2021	ALBI On 03-February-22			Index Future	802.01	802.0100	802.0100	802.0100	0.00
04/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	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
04/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	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
04/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2021	ES33 On 04-February-21			Bond Future	11.02	79.4849	79.3887	79.4849	0.00
04/02/2021	ES33 On 06-May-21			Bond Future	11.24	76.5001	76.5151	76.5001	350.00
04/02/2021	ES33 On 05-August-21			Bond Future	11.48	77.3307	77.3456	77.3307	0.00
04/02/2021	ES33 On 04-November-21			Bond Future	11.73	74.3811	74.3961	74.3811	0.00
04/02/2021	ES33 On 03-February-22			Bond Future	12.01	75.1428	75.1581	75.1428	0.00
04/02/2021	ES42 On 04-February-21			Bond Future	11.54	78.6764	78.5666	78.6764	0.00
04/02/2021	ES42 On 06-May-21			Bond Future	11.76	75.1994	75.1517	75.1994	4,779.00
04/02/2021	ES42 On 05-August-21			Bond Future	11.99	76.0166	75.9681	76.0166	0.00
04/02/2021	ES42 On 04-November-21			Bond Future	12.23	72.5699	72.5207	72.5699	0.00
04/02/2021	ES42 On 03-February-22			Bond Future	12.49	73.3124	73.2629	73.3124	0.00
04/02/2021	GOVI On 04-February-21			GOVI	769.52	770.6040	769.5170	770.6040	0.00
04/02/2021	GOVI On 04-February-21	750.95	Call	GOVI	185670	20	19	20	0.00
04/02/2021	GOVI On 04-February-21	750.94	Call	GOVI	185770	20	19	20	0.00
04/02/2021	GOVI On 04-February-21	750.96	Call	GOVI	185570	20	19	20	0.00
04/02/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 06-May-21			GOVI	778.42	778.2480	778.4170	778.2480	969.00
04/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	997270	100	100	100	0.00
04/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	997370	100	100	100	0.00
04/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	997470	100	100	100	0.00
04/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 05-August-21			GOVI	786.77	786.6040	786.7720	786.6040	0.00
04/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	676220	67	68	67	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
04/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	676320	67	68	67	0.00
04/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	676420	67	68	67	0.00
04/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 04-November-21			GOVI	795.25	795.0780	795.2460	795.0780	0.00
04/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	668260	67	67	67	0.00
04/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	668360	67	67	67	0.00
04/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	668460	67	67	67	0.00
04/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 03-February-22			GOVI	792.75	792.7500	792.7500	792.7500	0.00
04/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	100	0	0	0	0.00
04/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	100	0	0	0	0.00
04/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
04/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2021	IGOV On 04-February-21			Index Future	275.92	275.8640	275.9240	275.8640	0.00
04/02/2021	IGOV On 06-May-21			Index Future	279.10	278.6690	279.1020	278.6690	974.00
04/02/2021	IGOV On 05-August-21			Index Future	282.17	281.7290	282.1660	281.7290	0.00
04/02/2021	IGOV On 04-November-21			Index Future	285.27	284.8310	285.2730	284.8310	0.00
04/02/2021	IGOV On 03-February-22			Index Future	285.50	285.5000	285.5000	285.5000	0.00
04/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
04/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
04/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.38	89.3900	89.3800	89.3900	0.00
04/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.64	90.6400	90.6400	90.6400	51.00
04/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.06	90.0500	90.0600	90.0500	0.00
04/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.14	90.1200	90.1400	90.1200	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
04/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.24	93.2000	93.2400	93.2000	0.00
04/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.69	93.6400	93.6900	93.6400	0.00
04/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.02	85.9600	86.0200	85.9600	0.00
04/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.48	91.4100	91.4800	91.4100	0.00
04/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.86	77.7500	77.8600	77.7500	0.00
04/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.23	74.1300	74.2300	74.1300	0.00
04/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.47	72.4000	72.4700	72.4000	0.00
04/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.34	74.2900	74.3400	74.2900	0.00
04/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.24	78.2200	78.2400	78.2200	0.00
04/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.62	76.6100	76.6200	76.6100	0.00
04/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.60	78.6100	78.6000	78.6100	0.00
04/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.37	84.3800	84.3700	84.3800	0.00
04/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.71	84.7300	84.7100	84.7300	0.00
04/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.61	77.6300	77.6100	77.6300	0.00
04/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.49	85.5100	85.4900	85.5100	0.00
04/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
04/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
04/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.63	96.3800	96.3700	96.3800	0.00
04/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.63	96.3800	96.3700	96.3800	0.00
04/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3750	96.3450	96.3750	0.00
04/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.67	96.3600	96.3300	96.3600	0.00
04/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.70	96.3400	96.3000	96.3400	30,000.00
04/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1950	96.1400	96.1950	0.00
04/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.95	96.1200	96.0500	96.1200	0.00
04/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.19	95.9000	95.8150	95.9000	20,001.00
04/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.28	95.8050	95.7250	95.8050	0.00
04/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.50	95.5700	95.5050	95.5700	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
04/02/2021	R023 On 04-February-21			Bond Future	4.62	109.5242	109.5367	109.5242	0.00
04/02/2021	R023 On 04-February-21	6.33	Call	Bond Future	3381	3	3	3	0.00
04/02/2021	R023 On 04-February-21	6.32	Call	Bond Future	3361	3	3	3	0.00
04/02/2021	R023 On 04-February-21	6.34	Call	Bond Future	3400	3	3	3	0.00
04/02/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 06-May-21			Bond Future	4.70	106.7052	106.7276	106.7052	40,662.00
04/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4930	5	5	5	0.00
04/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4913	5	5	5	0.00
04/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4947	5	5	5	0.00
04/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 05-August-21			Bond Future	4.76	107.8633	107.8855	107.8633	0.00
04/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1051	1	1	1	0.00
04/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1039	1	1	1	0.00
04/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	1026	1	1	1	0.00
04/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	215	0	0	0	0.00
04/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	212	0	0	0	0.00
04/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	209	0	0	0	0.00
04/02/2021	R023 On 04-November-21			Bond Future	4.84	105.1066	105.1289	105.1066	0.00
04/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	553	1	1	1	0.00
04/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	545	1	1	1	0.00
04/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	538	1	1	1	0.00
04/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	462	0	0	0	0.00
04/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	456	0	0	0	0.00
04/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	451	0	0	0	0.00
04/02/2021	R023 On 03-February-22			Bond Future	5.03	106.1836	106.2062	106.1836	0.00
04/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	44	0	0	0	0.00
04/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	34	0	0	0	0.00
04/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	54	0	0	0	0.00
04/02/2021	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
04/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21			Bond Future	10.09	95.0621	94.9739	95.0621	0.00
04/02/2021	R035 On 04-February-21	10.06	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.14	Call	Bond Future	381	1	0	1	0.00
04/02/2021	R035 On 04-February-21	10.04	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.05	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21	11.14	Call	Bond Future	6914	7	7	7	0.00
04/02/2021	R035 On 04-February-21	11.14	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.05	Put	Bond Future	243	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.04	Put	Bond Future	313	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.14	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 04-February-21	10.06	Put	Bond Future	174	0	0	0	0.00
04/02/2021	R035 On 06-May-21			Bond Future	10.27	91.5328	91.5485	91.5328	98,628.00
04/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	6076	6	6	6	0.00
04/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6568	7	7	7	600.00
04/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15585	16	16	16	0.00
04/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3243	3	3	3	600.00
04/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4952	5	5	5	1,650.00
04/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7425	7	7	7	0.00
04/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12789	13	13	13	0.00
04/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12737	13	13	13	0.00
04/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	11038	11	11	11	0.00
04/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3837	4	4	4	0.00
04/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	2031	2	2	2	500.00
04/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8612	9	9	9	0.00
04/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2657	3	3	3	793.00
04/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12840	13	13	13	0.00
04/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14881	15	15	15	0.00
04/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	58	0	0	0	1,650.00
04/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2847	3	3	3	0.00
04/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	137	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
04/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	134	0	0	0	0.00
04/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	526	1	1	1	1,650.00
04/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	43	0	0	0	600.00
04/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2358	2	2	2	0.00
04/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1961	2	2	2	500.00
04/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3522	4	4	4	0.00
04/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	254	0	0	0	793.00
04/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	709	1	1	1	793.00
04/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	132	0	0	0	0.00
04/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1397	1	1	1	0.00
04/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1011	1	1	1	500.00
04/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	886	1	1	1	0.00
04/02/2021	R035 On 05-August-21			Bond Future	10.47	92.5263	92.5418	92.5263	0.00
04/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4990	5	5	5	0.00
04/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2519	3	3	3	100.00
04/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7479	7	7	7	0.00
04/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45549	46	46	46	0.00
04/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1838	2	2	2	100.00
04/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45666	46	46	46	0.00
04/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	45782	46	46	46	0.00
04/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3042	3	3	3	100.00
04/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5531	6	6	6	0.00
04/02/2021	R035 On 04-November-21			Bond Future	10.67	89.0391	89.0546	89.0391	0.00
04/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17427	17	17	17	0.00
04/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	3136	3	3	3	782.00
04/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8626	9	9	9	0.00
04/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11813	12	12	12	0.00
04/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11855	12	12	12	0.00
04/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2834	3	3	3	400.00
04/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4325	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
04/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5928	6	6	6	0.00
04/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11897	12	12	12	0.00
04/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1146	1	1	1	0.00
04/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3399	3	3	3	782.00
04/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6038	6	6	6	0.00
04/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6474	6	6	6	0.00
04/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2144	2	2	2	782.00
04/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4675	5	5	5	0.00
04/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1156	1	1	1	0.00
04/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1167	1	1	1	0.00
04/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	317	0	0	0	400.00
04/02/2021	R035 On 03-February-22			Bond Future	10.91	89.9511	89.9669	89.9511	0.00
04/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	2026	2	2	2	0.00
04/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	1906	2	2	2	0.00
04/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	1966	2	2	2	0.00
04/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 04-February-21			Bond Future	6.63	119.9915	119.9739	119.9915	0.00
04/02/2021	R186 On 04-February-21	8.17	Call	Bond Future	7868	8	8	8	0.00
04/02/2021	R186 On 04-February-21	7.30	Call	Bond Future	3507	4	4	4	0.00
04/02/2021	R186 On 04-February-21	8.00	Call	Bond Future	7032	7	7	7	0.00
04/02/2021	R186 On 04-February-21	8.16	Call	Bond Future	7819	8	8	8	0.00
04/02/2021	R186 On 04-February-21	8.15	Call	Bond Future	7770	8	8	8	0.00
04/02/2021	R186 On 04-February-21	7.30	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 04-February-21	8.00	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 06-May-21			Bond Future	6.77	121.1818	121.2173	121.1818	107,548.00
04/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3252	3	3	3	0.00
04/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18331	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
04/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18249	18	18	18	0.00
04/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18290	18	18	18	0.00
04/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	609	1	1	1	15,177.00
04/02/2021	R186 On 05-August-21			Bond Future	6.92	117.2161	117.2516	117.2161	0.00
04/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8105	8	8	8	0.00
04/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8065	8	8	8	0.00
04/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	8024	8	8	8	0.00
04/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	194	0	0	0	0.00
04/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	191	0	0	0	0.00
04/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	187	0	0	0	0.00
04/02/2021	R186 On 04-November-21			Bond Future	7.08	118.4663	118.5020	118.4663	0.00
04/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5519	5	6	5	0.00
04/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5450	5	5	5	0.00
04/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5484	5	5	5	0.00
04/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	899	1	1	1	0.00
04/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	907	1	1	1	0.00
04/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	890	1	1	1	0.00
04/02/2021	R186 On 03-February-22			Bond Future	7.27	114.4006	114.4368	114.4006	0.00
04/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	89	0	0	0	0.00
04/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	45	0	0	0	0.00
04/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	132	0	0	0	0.00
04/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R197 On 04-February-21			Bond Future	319.13	319.1492	319.1278	319.1492	0.00
04/02/2021	R197 On 06-May-21			Bond Future	322.37	322.3947	322.3716	322.3947	2,121.00
04/02/2021	R197 On 05-August-21			Bond Future	317.95	317.9755	317.9509	317.9755	0.00
04/02/2021	R197 On 04-November-21			Bond Future	321.42	321.4409	321.4157	321.4409	0.00
04/02/2021	R197 On 03-February-22			Bond Future	316.70	316.7214	316.6964	316.7214	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
04/02/2021	R202 On 04-February-21			Bond Future	223.16	223.1570	223.1592	223.1570	0.00
04/02/2021	R202 On 06-May-21			Bond Future	225.43	225.4263	225.4275	225.4263	8,028.00
04/02/2021	R202 On 05-August-21			Bond Future	223.68	223.6805	223.6807	223.6805	0.00
04/02/2021	R202 On 04-November-21			Bond Future	226.12	226.1181	226.1181	226.1181	0.00
04/02/2021	R202 On 03-February-22			Bond Future	224.19	224.1924	224.1926	224.1924	0.00
04/02/2021	R209 On 04-February-21			Bond Future	10.03	73.2700	73.1611	73.2700	0.00
04/02/2021	R209 On 04-February-21	10.11	Call	Bond Future	511	1	1	1	0.00
04/02/2021	R209 On 04-February-21	10.10	Call	Bond Future	451	1	0	1	0.00
04/02/2021	R209 On 04-February-21	10.12	Call	Bond Future	571	1	1	1	0.00
04/02/2021	R209 On 04-February-21	10.12	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R209 On 04-February-21	10.10	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R209 On 04-February-21	10.11	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R209 On 06-May-21			Bond Future	10.18	70.8579	70.8697	70.8579	27,171.00
04/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3970	4	4	4	0.00
04/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	8138	8	8	8	0.00
04/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10923	11	11	11	0.00
04/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2783	3	3	3	5,325.00
04/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6614	7	7	7	0.00
04/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	3102	3	3	3	1,000.00
04/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	2056	2	2	2	0.00
04/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10967	11	11	11	0.00
04/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1451	1	1	1	8,200.00
04/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5548	6	6	6	0.00
04/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10836	11	11	11	0.00
04/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10880	11	11	11	0.00
04/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	149	0	0	0	0.00
04/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	152	0	0	0	0.00
04/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	951	1	1	1	3,500.00
04/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3145	3	3	3	0.00
04/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	144	0	0	0	9,150.00
04/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4071	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	698	1	1	1	9,150.00
04/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	146	0	0	0	0.00
04/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	439	0	0	0	3,750.00
04/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2386	2	2	2	0.00
04/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1567	2	2	2	6,250.00
04/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2123	2	2	2	0.00
04/02/2021	R209 On 05-August-21			Bond Future	10.36	71.6274	71.6390	71.6274	0.00
04/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8713	9	9	9	0.00
04/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8675	9	9	9	0.00
04/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8751	9	9	9	0.00
04/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1065	1	1	1	0.00
04/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1087	1	1	1	0.00
04/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1076	1	1	1	0.00
04/02/2021	R209 On 04-November-21			Bond Future	10.54	69.2514	69.2632	69.2514	1,795.00
04/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1757	2	2	2	3,750.00
04/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9724	10	10	10	0.00
04/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3989	4	4	4	0.00
04/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	9094	9	9	9	0.00
04/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9759	10	10	10	0.00
04/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9689	10	10	10	0.00
04/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1316	1	1	1	0.00
04/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1543	2	2	2	5,500.00
04/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1327	1	1	1	0.00
04/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1338	1	1	1	0.00
04/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4205	4	4	4	5,500.00
04/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7955	8	8	8	0.00
04/02/2021	R209 On 03-February-22			Bond Future	10.74	69.9607	69.9727	69.9607	0.00
04/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	1634	2	2	2	0.00
04/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	1581	2	2	2	0.00
04/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	1528	2	2	2	0.00
04/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
04/02/2021	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
04/02/2021	R210 On 04-February-21			Bond Future	198.00	198.0036	198.0012	198.0036	0.00
04/02/2021	R210 On 06-May-21			Bond Future	197.56	197.3061	197.5578	197.3061	1,183.00
04/02/2021	R210 On 05-August-21			Bond Future	199.75	199.4963	199.7499	199.4963	0.00
04/02/2021	R210 On 04-November-21			Bond Future	199.19	198.9327	199.1889	198.9327	0.00
04/02/2021	R210 On 03-February-22			Bond Future	201.28	201.0186	201.2777	201.0186	0.00
04/02/2021	R212 On 04-February-21			Bond Future	170.26	170.2747	170.2609	170.2747	0.00
04/02/2021	R212 On 06-May-21			Bond Future	171.99	172.0063	171.9915	172.0063	3,425.00
04/02/2021	R212 On 05-August-21			Bond Future	171.57	171.5850	171.5695	171.5850	0.00
04/02/2021	R212 On 04-November-21			Bond Future	173.44	173.4549	173.4390	173.4549	0.00
04/02/2021	R213 On 04-February-21			Bond Future	8.95	90.6309	90.4034	90.6309	0.00
04/02/2021	R213 On 04-February-21	9.41	Call	Bond Future	2727	3	3	3	0.00
04/02/2021	R213 On 04-February-21	9.40	Call	Bond Future	2670	3	3	3	0.00
04/02/2021	R213 On 04-February-21	9.39	Call	Bond Future	2612	3	3	3	0.00
04/02/2021	R213 On 04-February-21	9.39	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R213 On 04-February-21	9.40	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R213 On 04-February-21	9.41	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R213 On 06-May-21			Bond Future	9.08	88.0025	88.0450	88.0025	9,085.00
04/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14631	15	15	15	0.00
04/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14585	15	15	15	0.00
04/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14676	15	15	15	0.00
04/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	12	0	0	0	0.00
04/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	12	0	0	0	0.00
04/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	12	0	0	0	0.00
04/02/2021	R213 On 05-August-21			Bond Future	9.26	88.9576	89.0002	88.9576	0.00
04/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8833	9	9	9	0.00
04/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	6179	6	6	6	0.00
04/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	9162	9	9	9	0.00
04/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3381	3	3	3	200.00
04/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	9121	9	9	9	0.00
04/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	9079	9	9	9	0.00
04/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	686	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
04/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	677	1	1	1	0.00
04/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1359	1	1	1	200.00
04/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2912	3	3	3	0.00
04/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	669	1	1	1	0.00
04/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	738	1	1	1	200.00
04/02/2021	R213 On 04-November-21			Bond Future	9.44	86.3774	86.4204	86.3774	0.00
04/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9522	9	10	9	0.00
04/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	9484	9	9	9	0.00
04/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9560	10	10	10	0.00
04/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1021	1	1	1	0.00
04/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1011	1	1	1	0.00
04/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1001	1	1	1	0.00
04/02/2021	R213 On 03-February-22			Bond Future	9.66	87.2624	87.3059	87.2624	0.00
04/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	1647	2	2	2	0.00
04/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	1595	2	2	2	0.00
04/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	1699	2	2	2	0.00
04/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 04-February-21			Bond Future	10.42	70.2987	70.1881	70.2987	0.00
04/02/2021	R214 On 04-February-21	10.32	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 04-February-21	10.31	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 04-February-21	10.33	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 04-February-21	10.33	Put	Bond Future	556	1	1	1	0.00
04/02/2021	R214 On 04-February-21	10.31	Put	Bond Future	681	1	1	1	0.00
04/02/2021	R214 On 04-February-21	10.32	Put	Bond Future	619	1	1	1	0.00
04/02/2021	R214 On 06-May-21			Bond Future	10.58	67.7206	67.6706	67.7206	12,697.00
04/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9329	9	9	9	0.00
04/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	9287	9	9	9	0.00
04/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	9245	9	9	9	0.00
04/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	340	0	0	0	0.00
04/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	335	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
04/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	330	0	0	0	0.00
04/02/2021	R214 On 05-August-21			Bond Future	10.76	68.4556	68.4049	68.4556	0.00
04/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	8156	8	8	8	0.00
04/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	8192	8	8	8	0.00
04/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	8121	8	8	8	0.00
04/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1388	1	1	1	0.00
04/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1414	1	1	1	0.00
04/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1401	1	1	1	0.00
04/02/2021	R214 On 04-November-21			Bond Future	10.94	65.9089	65.8576	65.9089	0.00
04/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9477	10	9	10	0.00
04/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9444	9	9	9	0.00
04/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9410	9	9	9	0.00
04/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1590	2	2	2	0.00
04/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1565	2	2	2	0.00
04/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1577	2	2	2	0.00
04/02/2021	R214 On 03-February-22			Bond Future	11.14	66.5840	66.5322	66.5840	0.00
04/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	1435	1	1	1	0.00
04/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	1382	1	1	1	0.00
04/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	1489	2	1	2	0.00
04/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21			Bond Future	10.50	88.5005	88.3230	88.5005	0.00
04/02/2021	R248 On 04-February-21	10.48	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	10.80	Call	Bond Future	2297	2	2	2	0.00
04/02/2021	R248 On 04-February-21	9.80	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	11.50	Call	Bond Future	7171	7	7	7	0.00
04/02/2021	R248 On 04-February-21	10.47	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	10.75	Call	Bond Future	1928	2	2	2	0.00
04/02/2021	R248 On 04-February-21	10.46	Call	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	10.46	Put	Bond Future	271	0	0	0	0.00
04/02/2021	R248 On 04-February-21	10.47	Put	Bond Future	193	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
04/02/2021	R248 On 04-February-21	10.75	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	11.50	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 04-February-21	9.80	Put	Bond Future	5674	5	6	5	0.00
04/02/2021	R248 On 04-February-21	10.48	Put	Bond Future	116	0	0	0	0.00
04/02/2021	R248 On 04-February-21	10.80	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 06-May-21			Bond Future	10.65	84.9690	84.9455	84.9690	126,201.00
04/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11556	12	12	12	0.00
04/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11503	12	12	12	0.00
04/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11609	12	12	12	0.00
04/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	310	0	0	0	0.00
04/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	321	0	0	0	0.00
04/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	315	0	0	0	0.00
04/02/2021	R248 On 05-August-21			Bond Future	10.83	85.8914	85.8672	85.8914	0.00
04/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11817	12	12	12	0.00
04/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11771	12	12	12	0.00
04/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11864	12	12	12	0.00
04/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	989	1	1	1	0.00
04/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	979	1	1	1	0.00
04/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	969	1	1	1	0.00
04/02/2021	R248 On 04-November-21			Bond Future	11.01	82.3964	82.3719	82.3964	0.00
04/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12573	13	13	13	0.00
04/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12616	13	13	13	0.00
04/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12658	13	13	13	0.00
04/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1245	1	1	1	0.00
04/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1256	1	1	1	0.00
04/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1267	1	1	1	0.00
04/02/2021	R248 On 03-February-22			Bond Future	11.21	83.2403	83.2156	83.2403	0.00
04/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	1885	2	2	2	0.00
04/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	1753	2	2	2	0.00
04/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	1819	2	2	2	0.00
04/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
04/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00

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