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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/09/2021 TO: 02/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	2025 On 04-November-21			Bond Future	155.22	155.2203	155.2240	155.2203	4,840.00
02/09/2021	2025 On 03-February-22			Bond Future	155.44	155.4352	155.4385	155.4352	0.00
02/09/2021	2025 On 05-May-22			Bond Future	157.30	157.2975	157.3005	157.2975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	2025 On 04-August-22			Bond Future	157.63	157.6288	157.6317	157.6288	0.00
02/09/2021	2029 On 04-November-21			Bond Future	114.14	114.2885	114.1351	114.2885	2,964.00
02/09/2021	2029 On 03-February-22			Bond Future	115.46	115.6112	115.4557	115.6112	0.00
02/09/2021	2029 On 05-May-22			Bond Future	115.64	115.7986	115.6410	115.7986	0.00
02/09/2021	2029 On 04-August-22			Bond Future	117.07	117.2319	117.0721	117.2319	0.00
02/09/2021	2030 On 04-November-21			Bond Future	8.87	97.0361	97.1908	97.0361	99,404.00
02/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	9141	9	9	9	0.00
02/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	9045	9	9	9	0.00
02/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1286	1	1	1	300.00
02/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	13052	13	13	13	0.00
02/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	1235	1	1	1	3,250.00
02/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	3046	3	3	3	0.00
02/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5723	6	6	6	29.00
02/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	9093	9	9	9	0.00
02/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	369	0	0	0	300.00
02/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	12220	12	12	12	0.00
02/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2657	3	3	3	29.00
02/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	3249	3	3	3	0.00
02/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	602	1	1	1	9,100.00
02/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	668	1	1	1	0.00
02/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	1824	2	2	2	0.00
02/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	0	0	300.00
02/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	32	0	0	0	0.00
02/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	33	0	0	0	0.00
02/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	3766	4	4	4	0.00
02/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	820	1	1	1	0.00
02/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	1885	2	2	2	0.00
02/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	5	0	0	0	29.00
02/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	181	0	0	0	0.00
02/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	32	0	0	0	0.00
02/09/2021	2030 On 03-February-22			Bond Future	9.05	94.1313	94.2874	94.1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3547	3	4	3	0.00
02/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3512	3	4	3	0.00
02/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4814	5	5	5	0.00
02/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	9346	9	9	9	0.00
02/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	4125	4	4	4	1,000.00
02/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3582	3	4	3	0.00
02/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	3239	3	3	3	0.00
02/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	889	1	1	1	101.00
02/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1804	2	2	2	1,000.00
02/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	2898	3	3	3	0.00
02/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1651	2	2	2	101.00
02/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4539	5	5	5	0.00
02/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1469	2	1	2	0.00
02/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	270	0	0	0	1,000.00
02/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1232	1	1	1	0.00
02/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	995	1	1	1	101.00
02/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1504	2	2	2	0.00
02/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1486	2	1	2	0.00
02/09/2021	2030 On 05-May-22			Bond Future	9.25	95.2374	95.3952	95.2374	0.00
02/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5968	6	6	6	0.00
02/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5931	6	6	6	0.00
02/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	3091	3	3	3	0.00
02/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1929	2	2	2	1,800.00
02/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	9312	9	9	9	0.00
02/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1757	2	2	2	200.00
02/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	371	0	0	0	200.00
02/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	6006	6	6	6	0.00
02/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	5044	5	5	5	0.00
02/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	1130	1	1	1	1,073.00
02/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	696	1	1	1	1,800.00
02/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	3801	4	4	4	0.00
02/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4057	4	4	4	0.00
02/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	6678	7	7	7	0.00

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02/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1157	1	1	1	0.00
02/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	8694	9	9	9	0.00
02/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	545	1	1	1	1,800.00
02/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2549	3	3	3	1,073.00
02/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5276	5	5	5	0.00
02/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1178	1	1	1	0.00
02/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1469	2	1	2	1,073.00
02/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1168	1	1	1	200.00
02/09/2021	2030 On 04-August-22			Bond Future	9.45	92.3424	92.5021	92.3424	0.00
02/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3424	3	3	3	0.00
02/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3397	3	3	3	0.00
02/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3451	3	3	3	0.00
02/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	2917	3	3	3	0.00
02/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	2963	3	3	3	0.00
02/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	2940	3	3	3	0.00
02/09/2021	2032 On 04-November-21			Bond Future	9.53	92.4285	92.5676	92.4285	126,484.00
02/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	12184	12	12	12	0.00
02/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	1162	1	1	1	700.00
02/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	17482	17	17	17	0.00
02/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	12134	12	12	12	0.00
02/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	12083	12	12	12	0.00
02/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2826	3	3	3	700.00
02/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	13	0	0	0	0.00
02/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
02/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1006	1	1	1	0.00
02/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	14	0	0	0	0.00
02/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2397	2	2	2	0.00
02/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	13	0	0	0	0.00
02/09/2021	2032 On 03-February-22			Bond Future	9.72	93.4757	93.6162	93.4757	0.00
02/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	5305	5	5	5	0.00
02/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	5348	5	5	5	0.00
02/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	707	1	1	1	198.00

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02/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	4071	4	4	4	0.00
02/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	1110	1	1	1	97.00
02/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7590	7	8	7	0.00
02/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4923	5	5	5	0.00
02/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	2152	2	2	2	1,050.00
02/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	2296	2	2	2	210.00
02/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	5262	5	5	5	0.00
02/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	5219	5	5	5	0.00
02/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2885	3	3	3	0.00
02/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	6270	6	6	6	0.00
02/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	2181	2	2	2	400.00
02/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	8427	8	8	8	0.00
02/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5695	6	6	6	0.00
02/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2444	2	2	2	0.00
02/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	6225	6	6	6	0.00
02/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	890	1	1	1	1,050.00
02/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1023	1	1	1	210.00
02/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	509	1	1	1	210.00
02/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	880	1	1	1	97.00
02/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1258	1	1	1	400.00
02/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3006	3	3	3	0.00
02/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2337	2	2	2	198.00
02/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	5695	6	6	6	0.00
02/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1161	1	1	1	0.00
02/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1121	1	1	1	198.00
02/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1147	1	1	1	0.00
02/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2729	3	3	3	1,050.00
02/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3038	3	3	3	0.00
02/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	2881	3	3	3	0.00
02/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	628	1	1	1	400.00
02/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1601	2	2	2	97.00
02/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4641	5	5	5	0.00
02/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1134	1	1	1	0.00

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02/09/2021	2032 On 05-May-22			Bond Future	9.91	90.4274	90.5693	90.4274	0.00
02/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	7361	7	7	7	0.00
02/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	7276	7	7	7	0.00
02/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	4005	4	4	4	780.00
02/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	2221	2	2	2	780.00
02/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	7319	7	7	7	0.00
02/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7960	8	8	8	0.00
02/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1002	1	1	1	780.00
02/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1144	1	1	1	0.00
02/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1154	1	1	1	0.00
02/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2462	3	2	3	0.00
02/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4156	4	4	4	0.00
02/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1133	1	1	1	0.00
02/09/2021	2032 On 04-August-22			Bond Future	10.11	91.4768	91.6203	91.4768	0.00
02/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3868	4	4	4	0.00
02/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3838	4	4	4	0.00
02/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3898	4	4	4	0.00
02/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3333	3	3	3	0.00
02/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3307	3	3	3	0.00
02/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3282	3	3	3	0.00
02/09/2021	2033 On 04-November-21			Bond Future	108.26	108.2552	108.2628	108.2552	8,979.00
02/09/2021	2033 On 03-February-22			Bond Future	109.52	109.5080	109.5153	109.5080	0.00
02/09/2021	2033 On 05-May-22			Bond Future	109.55	109.5421	109.5493	109.5421	0.00
02/09/2021	2033 On 04-August-22			Bond Future	110.91	110.8978	110.9050	110.8978	0.00
02/09/2021	2037 On 04-November-21			Bond Future	10.38	88.0180	88.1009	88.0180	121,563.00
02/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14426	14	14	14	0.00
02/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14375	14	14	14	0.00
02/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14477	14	14	14	0.00
02/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11717	12	12	12	0.00
02/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7313	7	7	7	600.00
02/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	42	0	0	0	600.00

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02/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	242	0	0	0	0.00
02/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	9	0	0	0	0.00
02/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	9	0	0	0	0.00
02/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	8	0	0	0	0.00
02/09/2021	2037 On 03-February-22			Bond Future	10.56	84.7608	84.8444	84.7608	0.00
02/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6756	7	7	7	0.00
02/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6708	7	7	7	0.00
02/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6661	7	7	7	0.00
02/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1073	1	1	1	0.00
02/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1096	1	1	1	0.00
02/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1084	1	1	1	0.00
02/09/2021	2037 On 05-May-22			Bond Future	10.75	85.7569	85.8414	85.7569	0.00
02/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7961	8	8	8	0.00
02/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7916	8	8	8	0.00
02/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7870	8	8	8	0.00
02/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1389	1	1	1	0.00
02/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1412	1	1	1	0.00
02/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1400	1	1	1	0.00
02/09/2021	2037 On 04-August-22			Bond Future	10.95	82.4952	82.5806	82.4952	0.00
02/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3908	4	4	4	0.00
02/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5681	6	6	6	0.00
02/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1763	2	2	2	50.00
02/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3877	4	4	4	0.00
02/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3845	4	4	4	0.00
02/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4225	4	4	4	0.00
02/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4163	4	4	4	0.00
02/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2833	3	3	3	50.00
02/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7325	7	7	7	0.00
02/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4194	4	4	4	50.00
02/09/2021	2038 On 04-November-21			Bond Future	120.80	120.9487	120.8003	120.9487	5,949.00
02/09/2021	2038 On 03-February-22			Bond Future	120.42	120.5694	120.4189	120.5694	0.00
02/09/2021	2038 On 05-May-22			Bond Future	121.86	122.0140	121.8614	122.0140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	2038 On 04-August-22			Bond Future	121.55	121.7070	121.5524	121.7070	0.00
02/09/2021	2040 On 04-November-21			Bond Future	10.49	90.4468	90.4610	90.4468	81,998.00
02/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	15226	15	15	15	0.00
02/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	15119	15	15	15	0.00
02/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	15172	15	15	15	0.00
02/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	11	0	0	0	0.00
02/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	12	0	0	0	0.00
02/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	11	0	0	0	0.00
02/09/2021	2040 On 03-February-22			Bond Future	10.67	86.9669	86.9810	86.9669	0.00
02/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	7298	7	7	7	0.00
02/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	7248	7	7	7	0.00
02/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	7349	7	7	7	0.00
02/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1188	1	1	1	0.00
02/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1176	1	1	1	0.00
02/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1163	1	1	1	0.00
02/09/2021	2040 On 05-May-22			Bond Future	10.85	87.9890	88.0032	87.9890	0.00
02/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	8420	8	8	8	0.00
02/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	8372	8	8	8	0.00
02/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	1028	1	1	1	1,200.00
02/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2875	3	3	3	1,200.00
02/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13846	14	14	14	0.00
02/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	8468	8	8	8	0.00
02/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1543	2	2	2	0.00
02/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	4843	5	5	5	0.00
02/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1555	2	2	2	0.00
02/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	588	1	1	1	1,200.00
02/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1568	2	2	2	0.00
02/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8635	9	9	9	0.00
02/09/2021	2040 On 04-August-22			Bond Future	11.04	84.5027	84.5168	84.5027	0.00
02/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	4324	4	4	4	0.00
02/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	4289	4	4	4	0.00
02/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4358	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
02/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4311	4	4	4	0.00
02/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4376	4	4	4	0.00
02/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4344	4	4	4	0.00
02/09/2021	2044 On 04-November-21			Bond Future	10.56	86.9827	86.9966	86.9827	60,562.00
02/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14816	15	15	15	0.00
02/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14763	15	15	15	0.00
02/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14869	15	15	15	0.00
02/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	15	0	0	0	0.00
02/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	16	0	0	0	0.00
02/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	16	0	0	0	0.00
02/09/2021	2044 On 03-February-22			Bond Future	10.73	83.5887	83.6025	83.5887	0.00
02/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	7143	7	7	7	0.00
02/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	7091	7	7	7	0.00
02/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	7040	7	7	7	0.00
02/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1182	1	1	1	0.00
02/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1169	1	1	1	0.00
02/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1157	1	1	1	0.00
02/09/2021	2044 On 05-May-22			Bond Future	10.90	84.5711	84.5849	84.5711	0.00
02/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8357	8	8	8	0.00
02/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8309	8	8	8	0.00
02/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	8261	8	8	8	0.00
02/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1654	2	2	2	0.00
02/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1641	2	2	2	0.00
02/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1628	2	2	2	0.00
02/09/2021	2044 On 04-August-22			Bond Future	11.09	81.1702	81.1840	81.1702	0.00
02/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4425	4	4	4	0.00
02/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4389	4	4	4	0.00
02/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4354	4	4	4	0.00
02/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4401	4	4	4	0.00
02/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4368	4	4	4	0.00
02/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4335	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
02/09/2021	2046 On 04-November-21			Bond Future	108.06	108.0491	108.0576	108.0491	17,210.00
02/09/2021	2046 On 03-February-22			Bond Future	109.31	109.2995	109.3080	109.2995	0.00
02/09/2021	2046 On 05-May-22			Bond Future	108.74	108.7273	108.7355	108.7273	0.00
02/09/2021	2046 On 04-August-22			Bond Future	110.08	110.0733	110.0815	110.0733	0.00
02/09/2021	2050 On 04-November-21			Bond Future	111.39	111.3802	111.3890	111.3802	8,607.00
02/09/2021	2050 On 03-February-22			Bond Future	110.70	110.6917	110.7002	110.6917	0.00
02/09/2021	2050 On 05-May-22			Bond Future	112.03	112.0180	112.0264	112.0180	0.00
02/09/2021	2050 On 04-August-22			Bond Future	111.40	111.3870	111.3953	111.3870	0.00
02/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	AL37 On 04-November-21			Index Future	810.74	810.3530	810.7440	810.3530	0.00
02/09/2021	AL37 On 03-February-22			Index Future	819.93	819.5320	819.9250	819.5320	0.00
02/09/2021	AL37 On 05-May-22			Index Future	829.55	829.1520	829.5480	829.1520	0.00
02/09/2021	AL37 On 04-August-22			Index Future	839.51	839.1120	839.5120	839.1120	0.00
02/09/2021	AL7T On 04-November-21			Index Future	934.89	933.4730	934.8880	933.4730	0.00
02/09/2021	AL7T On 03-February-22			Index Future	945.47	944.0460	945.4740	944.0460	0.00
02/09/2021	AL7T On 05-May-22			Index Future	956.57	955.1270	956.5710	955.1270	0.00
02/09/2021	AL7T On 04-August-22			Index Future	968.06	966.6010	968.0610	966.6010	0.00
02/09/2021	ALBI On 04-November-21			Index Future	822.42	821.8510	822.4190	821.8510	119.00
02/09/2021	ALBI On 03-February-22			Index Future	831.73	831.1600	831.7320	831.1600	0.00
02/09/2021	ALBI On 05-May-22			Index Future	841.49	840.9160	841.4930	840.9160	0.00
02/09/2021	ALBI On 04-August-22			Index Future	851.60	851.0180	851.6010	851.0180	0.00
02/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2021	ES33 On 04-November-21			Bond Future	11.10	77.6260	77.6947	77.6260	350.00
02/09/2021	ES33 On 03-February-22			Bond Future	11.34	78.5243	78.5936	78.5243	0.00
02/09/2021	ES33 On 05-May-22			Bond Future	11.57	75.6879	75.7578	75.6879	0.00
02/09/2021	ES33 On 04-August-22			Bond Future	11.81	76.5774	76.6482	76.5774	0.00
02/09/2021	ES42 On 04-November-21			Bond Future	11.60	76.2422	76.2890	76.2422	4,779.00
02/09/2021	ES42 On 03-February-22			Bond Future	11.81	77.1251	77.1722	77.1251	0.00
02/09/2021	ES42 On 05-May-22			Bond Future	12.03	73.7911	73.8386	73.7911	0.00
02/09/2021	ES42 On 04-August-22			Bond Future	12.25	74.6570	74.7051	74.6570	0.00
02/09/2021	GOVI On 04-November-21			GOVI	812.09	811.5300	812.0880	811.5300	986.00
02/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	836680	83	84	83	0.00
02/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	836880	83	84	83	0.00
02/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	836780	83	84	83	0.00
02/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 03-February-22			GOVI	821.28	820.7220	821.2840	820.7220	0.00
02/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	285340	28	29	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	285440	28	29	28	0.00
02/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	285240	28	29	28	0.00
02/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 05-May-22			GOVI	830.92	830.3560	830.9230	830.3560	0.00
02/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	426830	42	43	42	0.00
02/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	426930	42	43	42	0.00
02/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	426730	42	43	42	0.00
02/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 04-August-22			GOVI	840.90	840.3310	840.9040	840.3310	0.00
02/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	216340	21	22	21	0.00
02/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	216440	21	22	21	0.00
02/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	216240	21	22	21	0.00
02/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
02/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
02/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2021	IGOV On 04-November-21			Index Future	296.27	296.3640	296.2680	296.3640	475.00
02/09/2021	IGOV On 03-February-22			Index Future	299.70	299.7940	299.6950	299.7940	0.00
02/09/2021	IGOV On 05-May-22			Index Future	303.29	303.3850	303.2850	303.3850	0.00
02/09/2021	IGOV On 04-August-22			Index Future	307.00	307.1000	306.9990	307.1000	0.00
02/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
02/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3250	96.3150	96.3250	30,000.00
02/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	0.00
02/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2500	96.2400	96.2500	0.00
02/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.85	96.1550	96.1550	96.1550	0.00
02/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.87	96.1300	96.1300	96.1300	0.00
02/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.02	95.9600	95.9800	95.9600	0.00
02/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9300	95.9400	95.9300	0.00
02/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.48	95.5350	95.5250	95.5350	472.00
02/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.73	95.2700	95.2700	95.2700	0.00
02/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	68.00
02/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.24	94.7650	94.7650	94.7650	0.00
02/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.52	94.4850	94.4850	94.4850	0.00
02/09/2021	R023 On 04-November-21			Bond Future	4.94	104.9951	104.9968	104.9951	14,769.00
02/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	156	0	0	0	0.00
02/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	149	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	142	0	0	0	0.00
02/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	198	0	0	0	0.00
02/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	192	0	0	0	0.00
02/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	186	0	0	0	0.00
02/09/2021	R023 On 03-February-22			Bond Future	5.05	106.1844	106.1858	106.1844	0.00
02/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	260	0	0	0	0.00
02/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	253	0	0	0	0.00
02/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	265	0	0	0	0.00
02/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	232	0	0	0	0.00
02/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	240	0	0	0	0.00
02/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	236	0	0	0	0.00
02/09/2021	R023 On 05-May-22			Bond Future	5.14	103.5213	103.5224	103.5213	0.00
02/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	974	1	1	1	0.00
02/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	968	1	1	1	0.00
02/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	982	1	1	1	0.00
02/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	0	0	0.00
02/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	58	0	0	0	0.00
02/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	0	0	0.00
02/09/2021	R023 On 04-August-22			Bond Future	5.26	104.7491	104.7501	104.7491	0.00
02/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	534	1	1	1	0.00
02/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	529	1	1	1	0.00
02/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	538	1	1	1	0.00
02/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	99	0	0	0	0.00
02/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	101	0	0	0	0.00
02/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	100	0	0	0	0.00
02/09/2021	R035 On 04-November-21			Bond Future	10.14	92.5713	92.5854	92.5713	77,098.00
02/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	14239	14	14	14	0.00
02/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	14187	14	14	14	0.00
02/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	10093	10	10	10	0.00
02/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	2284	2	2	2	782.00
02/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20641	21	21	21	0.00
02/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2400	2	2	2	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	7054	7	7	7	0.00
02/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	14291	14	14	14	0.00
02/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	6401	6	6	6	0.00
02/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1886	2	2	2	400.00
02/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	4008	4	4	4	400.00
02/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3911	4	4	4	0.00
02/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1852	2	2	2	350.00
02/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	1996	2	2	2	0.00
02/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	858	1	1	1	350.00
02/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2029	2	2	2	0.00
02/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	266	0	0	0	350.00
02/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	827	1	1	1	0.00
02/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	342	0	0	0	782.00
02/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1655	2	2	2	0.00
02/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	9	0	0	0	0.00
02/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	81	0	0	0	782.00
02/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1571	2	2	2	0.00
02/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
02/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	10	0	0	0	0.00
02/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	9	0	0	0	0.00
02/09/2021	R035 On 03-February-22			Bond Future	10.33	93.6199	93.6338	93.6199	0.00
02/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6773	7	7	7	0.00
02/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	1173	1	1	1	683.00
02/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5878	6	6	6	0.00
02/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	2185	2	2	2	280.00
02/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9925	10	10	10	0.00
02/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6725	7	7	7	0.00
02/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6678	7	7	7	0.00
02/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7497	7	7	7	0.00
02/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	4120	4	4	4	0.00
02/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	9175	9	9	9	0.00
02/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5785	6	6	6	0.00
02/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6965	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2682	3	3	3	200.00
02/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2985	3	3	3	1,600.00
02/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1688	2	2	2	200.00
02/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3958	4	4	4	0.00
02/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	6157	6	6	6	0.00
02/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2148	2	2	2	200.00
02/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4433	4	4	4	0.00
02/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1330	1	1	1	1,600.00
02/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2853	3	3	3	0.00
02/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1034	1	1	1	200.00
02/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3141	3	3	3	0.00
02/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	632	1	1	1	280.00
02/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	917	1	1	1	683.00
02/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1104	1	1	1	0.00
02/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1092	1	1	1	0.00
02/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	538	1	1	1	1,800.00
02/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1245	1	1	1	200.00
02/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1359	1	1	1	280.00
02/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3709	4	4	4	0.00
02/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1081	1	1	1	0.00
02/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2056	2	2	2	683.00
02/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5440	5	5	5	0.00
02/09/2021	R035 On 05-May-22			Bond Future	10.52	90.2417	90.2556	90.2417	0.00
02/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	8145	8	8	8	0.00
02/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	8100	8	8	8	0.00
02/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	8054	8	8	8	0.00
02/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1362	1	1	1	0.00
02/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1350	1	1	1	0.00
02/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1339	1	1	1	0.00
02/09/2021	R035 On 04-August-22			Bond Future	10.72	91.2861	91.3002	91.2861	0.00
02/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	4094	4	4	4	0.00
02/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5452	5	5	5	0.00
02/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	4062	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
02/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	4030	4	4	4	0.00
02/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3778	4	4	4	0.00
02/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1703	2	2	2	100.00
02/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4270	4	4	4	100.00
02/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7401	7	7	7	0.00
02/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4024	4	4	4	0.00
02/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	2957	3	3	3	100.00
02/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	3994	4	4	4	0.00
02/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	3965	4	4	4	0.00
02/09/2021	R186 On 04-November-21			Bond Future	7.41	116.9456	117.0020	116.9456	63,144.00
02/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3341	3	3	3	0.00
02/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	6000	6	6	6	0.00
02/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	3303	3	3	3	0.00
02/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	3265	3	3	3	0.00
02/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	2131	2	2	2	0.00
02/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	223	0	0	0	0.00
02/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	217	0	0	0	0.00
02/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	32	0	0	0	15,177.00
02/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	211	0	0	0	0.00
02/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	501	1	1	1	15,177.00
02/09/2021	R186 On 03-February-22			Bond Future	7.59	112.9887	113.0455	112.9887	0.00
02/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	1060	1	1	1	0.00
02/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	1044	1	1	1	0.00
02/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	1077	1	1	1	0.00
02/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2336	2	2	2	0.00
02/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2390	2	2	2	0.00
02/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2363	2	2	2	0.00
02/09/2021	R186 On 05-May-22			Bond Future	7.79	114.3161	114.3733	114.3161	0.00
02/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3279	3	3	3	0.00
02/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	3251	3	3	3	0.00
02/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	2192	2	2	2	435.00
02/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	4244	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
02/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3307	3	3	3	0.00
02/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	1067	1	1	1	435.00
02/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1169	1	1	1	0.00
02/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3149	3	3	3	0.00
02/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	847	1	1	1	435.00
02/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1192	1	1	1	0.00
02/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1814	2	2	2	0.00
02/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1181	1	1	1	0.00
02/09/2021	R186 On 04-August-22			Bond Future	8.00	110.3732	110.4310	110.3732	0.00
02/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2541	3	3	3	0.00
02/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2519	2	3	2	0.00
02/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2563	3	3	3	0.00
02/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	1983	2	2	2	0.00
02/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2016	2	2	2	0.00
02/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	1999	2	2	2	0.00
02/09/2021	R197 On 04-November-21			Bond Future	326.50	326.5063	326.5049	326.5063	1,274.00
02/09/2021	R197 On 03-February-22			Bond Future	322.06	322.0651	322.0628	322.0651	0.00
02/09/2021	R197 On 05-May-22			Bond Future	325.92	325.9242	325.9212	325.9242	0.00
02/09/2021	R197 On 04-August-22			Bond Future	321.58	321.5839	321.5804	321.5839	0.00
02/09/2021	R202 On 04-November-21			Bond Future	240.41	240.5060	240.4053	240.5060	8,324.00
02/09/2021	R202 On 03-February-22			Bond Future	238.82	238.9235	238.8209	238.9235	0.00
02/09/2021	R202 On 05-May-22			Bond Future	241.68	241.7860	241.6816	241.7860	0.00
02/09/2021	R202 On 04-August-22			Bond Future	240.22	240.3303	240.2244	240.3303	0.00
02/09/2021	R209 On 04-November-21			Bond Future	10.11	71.6497	71.7212	71.6497	37,291.00
02/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10875	11	11	11	0.00
02/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	371	0	0	0	6,000.00
02/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	2113	2	2	2	0.00
02/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10829	11	11	11	0.00
02/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	10044	10	10	10	0.00
02/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10921	11	11	11	0.00
02/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	3066	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1342	1	1	1	0.00
02/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2003	2	2	2	3,100.00
02/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1301	1	1	1	6,500.00
02/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	19	0	0	0	0.00
02/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	34	0	0	0	9,000.00
02/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	20	0	0	0	0.00
02/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	21	0	0	0	0.00
02/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	824	1	1	1	2,900.00
02/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4111	4	4	4	0.00
02/09/2021	R209 On 03-February-22			Bond Future	10.28	72.4614	72.5336	72.4614	0.00
02/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	5253	5	5	5	0.00
02/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	5212	5	5	5	0.00
02/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	5171	5	5	5	0.00
02/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1082	1	1	1	0.00
02/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1070	1	1	1	0.00
02/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1058	1	1	1	0.00
02/09/2021	R209 On 05-May-22			Bond Future	10.45	70.1715	70.2443	70.1715	0.00
02/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6558	7	7	7	0.00
02/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6518	6	7	6	0.00
02/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6479	6	6	6	0.00
02/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1260	1	1	1	0.00
02/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1249	1	1	1	0.00
02/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1238	1	1	1	0.00
02/09/2021	R209 On 04-August-22			Bond Future	10.62	70.9839	71.0576	70.9839	0.00
02/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3429	3	3	3	0.00
02/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3373	3	3	3	0.00
02/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3401	3	3	3	0.00
02/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3645	4	4	4	0.00
02/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3672	4	4	4	0.00
02/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3618	4	4	4	0.00
02/09/2021	R210 On 04-November-21			Bond Future	211.35	211.5359	211.3542	211.5359	1,486.00
02/09/2021	R210 On 03-February-22			Bond Future	213.80	213.9841	213.7997	213.9841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R210 On 05-May-22			Bond Future	213.51	213.6951	213.5081	213.6951	0.00
02/09/2021	R210 On 04-August-22			Bond Future	216.15	216.3402	216.1505	216.3402	0.00
02/09/2021	R212 On 04-November-21			Bond Future	174.98	174.9628	174.9835	174.9628	1,025.00
02/09/2021	R213 On 04-November-21			Bond Future	9.21	87.6167	87.7434	87.6167	10,272.00
02/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9857	10	10	10	0.00
02/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9810	10	10	10	0.00
02/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9905	10	10	10	0.00
02/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	24	0	0	0	0.00
02/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	24	0	0	0	0.00
02/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	23	0	0	0	0.00
02/09/2021	R213 On 03-February-22			Bond Future	9.39	88.6092	88.7369	88.6092	0.00
02/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	4251	4	4	4	0.00
02/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	4214	4	4	4	0.00
02/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4951	5	5	5	0.00
02/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2895	3	3	3	0.00
02/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	5354	5	5	5	0.00
02/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6814	7	7	7	0.00
02/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1872	2	2	2	430.00
02/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	5031	5	5	5	0.00
02/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1698	2	2	2	220.00
02/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3489	3	3	3	0.00
02/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	4289	4	4	4	0.00
02/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	703	1	1	1	200.00
02/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	970	1	1	1	102.00
02/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	4364	4	4	4	0.00
02/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	7114	7	7	7	0.00
02/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	504	1	1	1	220.00
02/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1131	1	1	1	430.00
02/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	2807	3	3	3	0.00
02/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	549	1	1	1	430.00
02/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4263	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
02/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1159	1	1	1	0.00
02/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	1873	2	2	2	200.00
02/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	4972	5	5	5	0.00
02/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1510	2	2	2	102.00
02/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	924	1	1	1	220.00
02/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3021	3	3	3	0.00
02/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	839	1	1	1	102.00
02/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	946	1	1	1	200.00
02/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1187	1	1	1	0.00
02/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1173	1	1	1	0.00
02/09/2021	R213 On 05-May-22			Bond Future	9.57	86.1181	86.2471	86.1181	0.00
02/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6507	6	7	6	0.00
02/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6546	6	7	6	0.00
02/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	6469	6	6	6	0.00
02/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1098	1	1	1	0.00
02/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1118	1	1	1	0.00
02/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1108	1	1	1	0.00
02/09/2021	R213 On 04-August-22			Bond Future	9.77	87.1188	87.2494	87.1188	0.00
02/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3613	4	4	4	0.00
02/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3585	4	4	4	0.00
02/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3557	3	4	3	0.00
02/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	2930	3	3	3	0.00
02/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	2976	3	3	3	0.00
02/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	2953	3	3	3	0.00
02/09/2021	R214 On 04-November-21			Bond Future	10.50	68.4118	68.4539	68.4118	17,810.00
02/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10541	11	11	11	0.00
02/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10496	10	10	10	0.00
02/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10450	10	10	10	0.00
02/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	34	0	0	0	0.00
02/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	32	0	0	0	0.00
02/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	33	0	0	0	0.00
02/09/2021	R214 On 03-February-22			Bond Future	10.66	69.1867	69.2291	69.1867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	5303	5	5	5	0.00
02/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	5262	5	5	5	0.00
02/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	5344	5	5	5	0.00
02/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1183	1	1	1	0.00
02/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1171	1	1	1	0.00
02/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1158	1	1	1	0.00
02/09/2021	R214 On 05-May-22			Bond Future	10.83	66.7198	66.7626	66.7198	0.00
02/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6375	6	6	6	0.00
02/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	6336	6	6	6	0.00
02/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6413	6	6	6	0.00
02/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1445	1	1	1	0.00
02/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1433	1	1	1	0.00
02/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1421	1	1	1	0.00
02/09/2021	R214 On 04-August-22			Bond Future	11.00	67.4910	67.5343	67.4910	0.00
02/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3530	4	4	4	0.00
02/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3501	3	4	3	0.00
02/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3559	4	4	4	0.00
02/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3638	4	4	4	0.00
02/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3666	4	4	4	0.00
02/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3611	4	4	4	0.00
02/09/2021	R248 On 04-November-21			Bond Future	10.48	86.2792	86.2932	86.2792	167,943.00
02/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	15297	15	15	15	0.00
02/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	15243	15	15	15	0.00
02/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1461	1	1	1	0.00
02/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	162	0	0	0	0.00
02/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	1156	1	1	1	1,050.00
02/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15350	15	15	15	0.00
02/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3572	4	4	4	1,050.00
02/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3351	3	3	3	0.00
02/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	15	0	0	0	0.00
02/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1155	1	1	1	0.00
02/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7434	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	16	0	0	0	0.00
02/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2856	3	3	3	0.00
02/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	16	0	0	0	0.00
02/09/2021	R248 On 03-February-22			Bond Future	10.65	87.2565	87.2704	87.2565	0.00
02/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	7226	7	7	7	0.00
02/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	7174	7	7	7	0.00
02/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	7122	7	7	7	0.00
02/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2685	3	3	3	1,300.00
02/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	811	1	1	1	1,300.00
02/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3786	4	4	4	0.00
02/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7594	8	8	8	0.00
02/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1286	1	1	1	0.00
02/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1314	1	1	1	0.00
02/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1300	1	1	1	0.00
02/09/2021	R248 On 05-May-22			Bond Future	10.81	83.8667	83.8806	83.8667	0.00
02/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8433	8	8	8	0.00
02/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8384	8	8	8	0.00
02/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	8334	8	8	8	0.00
02/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1669	2	2	2	0.00
02/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1642	2	2	2	0.00
02/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1655	2	2	2	0.00
02/09/2021	R248 On 04-August-22			Bond Future	10.98	84.8364	84.8503	84.8364	0.00
02/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4535	5	5	5	0.00
02/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4498	4	4	4	0.00
02/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4462	4	4	4	0.00
02/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4438	4	4	4	0.00
02/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4404	4	4	4	0.00
02/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4370	4	4	4	0.00