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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/01/2021 TO: 04/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	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
04/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	2025 On 04-February-21			Bond Future	146.66	146.6554	146.6625	146.6554	7,208.00
04/01/2021	2025 On 06-May-21			Bond Future	148.18	148.1747	148.1815	148.1747	0.00
04/01/2021	2025 On 05-August-21			Bond Future	148.29	148.2786	148.2851	148.2786	0.00
04/01/2021	2025 On 04-November-21			Bond Future	149.89	149.8824	149.8889	149.8824	0.00
04/01/2021	2029 On 04-February-21			Bond Future	103.20	103.1957	103.2044	103.1957	2,182.00
04/01/2021	2029 On 06-May-21			Bond Future	103.13	103.1246	103.1330	103.1246	0.00
04/01/2021	2029 On 05-August-21			Bond Future	104.27	104.2633	104.2716	104.2633	0.00
04/01/2021	2029 On 04-November-21			Bond Future	104.25	104.2396	104.2480	104.2396	0.00
04/01/2021	2030 On 04-February-21			Bond Future	8.70	95.3205	95.8766	95.3205	104,910.00
04/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	3121	3	3	3	0.00
04/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3743	3	4	3	0.00
04/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3990	4	4	4	0.00
04/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	276	0	0	0	1,600.00
04/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1818	2	2	2	800.00
04/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8428	8	8	8	0.00
04/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	508	0	1	0	1,000.00
04/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	3075	3	3	3	0.00
04/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	3029	3	3	3	0.00
04/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	3262	3	3	3	1,600.00
04/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2892	3	3	3	1,000.00
04/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	491	0	0	0	800.00
04/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2568	3	3	3	0.00
04/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	445	1	0	1	0.00
04/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	409	1	0	1	0.00
04/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3341	4	3	4	0.00
04/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	355	1	0	1	0.00
04/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	398	1	0	1	0.00
04/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	888	1	1	1	0.00
04/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	8	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2524	3	3	3	0.00
04/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	228	0	0	0	2,000.00
04/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	265	0	0	0	4,000.00
04/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	387	1	0	1	0.00
04/01/2021	2030 On 06-May-21			Bond Future	8.89	96.2845	96.8461	96.2845	0.00
04/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2403	2	2	2	300.00
04/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3806	4	4	4	0.00
04/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	10203	10	10	10	0.00
04/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14653	14	15	14	0.00
04/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3983	4	4	4	300.00
04/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	783	1	1	1	700.00
04/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	7115	7	7	7	0.00
04/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3566	3	4	3	0.00
04/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6599	6	7	6	0.00
04/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14562	14	15	14	0.00
04/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	11164	11	11	11	0.00
04/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14607	14	15	14	0.00
04/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	47	0	0	0	0.00
04/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	190	0	0	0	300.00
04/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1839	2	2	2	0.00
04/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	48	0	0	0	0.00
04/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	781	1	1	1	0.00
04/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2098	2	2	2	0.00
04/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	46	0	0	0	0.00
04/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	271	0	0	0	0.00
04/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	1943	2	2	2	700.00
04/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6314	7	6	7	0.00
04/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	902	1	1	1	700.00
04/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3119	3	3	3	0.00
04/01/2021	2030 On 05-August-21			Bond Future	9.09	93.3192	93.8865	93.3192	0.00
04/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7717	7	8	7	0.00
04/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	784	1	1	1	200.00
04/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	3049	3	3	3	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	8215	8	8	8	0.00
04/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2609	2	3	2	200.00
04/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	15154	15	15	15	0.00
04/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4542	4	5	4	600.00
04/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	8138	8	8	8	0.00
04/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	8177	8	8	8	0.00
04/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1123	1	1	1	0.00
04/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1135	1	1	1	0.00
04/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	142	0	0	0	600.00
04/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	8974	9	9	9	0.00
04/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1271	1	1	1	200.00
04/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4364	5	4	5	0.00
04/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1112	1	1	1	0.00
04/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2565	3	3	3	0.00
04/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3838	4	4	4	0.00
04/01/2021	2030 On 04-November-21			Bond Future	9.29	94.3072	94.8804	94.3072	0.00
04/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2431	2	2	2	300.00
04/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	11379	11	11	11	0.00
04/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	8156	8	8	8	0.00
04/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	8228	8	8	8	0.00
04/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1498	1	1	1	300.00
04/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	8192	8	8	8	0.00
04/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1441	2	1	2	0.00
04/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5279	6	5	6	0.00
04/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	640	1	1	1	300.00
04/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1454	2	1	2	0.00
04/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7205	8	7	8	0.00
04/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1428	2	1	2	0.00
04/01/2021	2032 On 04-February-21			Bond Future	9.68	92.8358	93.3263	92.8358	114,916.00
04/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	1281	1	1	1	0.00
04/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	75	0	0	0	800.00
04/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	1252	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
04/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	1311	1	1	1	0.00
04/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	520	0	1	0	800.00
04/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6840	6	7	6	0.00
04/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	76	0	0	0	800.00
04/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1654	2	2	2	0.00
04/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3044	3	3	3	0.00
04/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1721	2	2	2	0.00
04/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	5937	6	6	6	0.00
04/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1687	2	2	2	0.00
04/01/2021	2032 On 06-May-21			Bond Future	9.89	89.6309	90.1261	89.6309	0.00
04/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4675	4	5	4	736.00
04/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12465	12	12	12	0.00
04/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12419	12	12	12	0.00
04/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14586	14	15	14	0.00
04/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12512	12	13	12	0.00
04/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	225	0	0	0	0.00
04/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	233	0	0	0	0.00
04/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	229	0	0	0	0.00
04/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	109	0	0	0	736.00
04/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2045	2	2	2	0.00
04/01/2021	2032 On 05-August-21			Bond Future	10.10	90.5993	91.0997	90.5993	0.00
04/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8552	8	9	8	0.00
04/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8591	8	9	8	0.00
04/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8629	8	9	8	0.00
04/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1528	2	2	2	0.00
04/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1542	2	2	2	0.00
04/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1556	2	2	2	0.00
04/01/2021	2032 On 04-November-21			Bond Future	10.31	87.4141	87.9196	87.4141	0.00
04/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1910	2	2	2	700.00
04/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13456	13	13	13	0.00
04/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	9193	9	9	9	0.00
04/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2970	3	3	3	700.00
04/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	9120	9	9	9	0.00

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04/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	9156	9	9	9	0.00
04/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1670	2	2	2	0.00
04/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1698	2	2	2	0.00
04/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	7793	8	8	8	0.00
04/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	622	1	1	1	700.00
04/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1684	2	2	2	0.00
04/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	5797	6	6	6	0.00
04/01/2021	2033 On 04-February-21			Bond Future	98.79	98.9388	98.7945	98.9388	8,131.00
04/01/2021	2033 On 06-May-21			Bond Future	98.60	98.7473	98.6012	98.7473	0.00
04/01/2021	2033 On 05-August-21			Bond Future	99.69	99.8375	99.6897	99.8375	0.00
04/01/2021	2033 On 04-November-21			Bond Future	99.54	99.6918	99.5423	99.6918	0.00
04/01/2021	2037 On 04-February-21			Bond Future	10.74	82.8440	83.2918	82.8440	131,664.00
04/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	561	1	1	1	0.00
04/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7642	7	8	7	300.00
04/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	49	0	0	0	72.00
04/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	955	1	1	1	240.00
04/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	544	1	1	1	0.00
04/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	527	1	1	1	0.00
04/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16613	16	17	16	0.00
04/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	2101	2	2	2	0.00
04/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	670	1	1	1	0.00
04/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	7265	7	7	7	0.00
04/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3276	4	3	4	72.00
04/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1361	2	1	2	72.00
04/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
04/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3687	4	4	4	0.00
04/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3634	4	4	4	0.00
04/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	7691	8	8	8	0.00
04/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	115	0	0	0	240.00
04/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2671	3	3	3	0.00
04/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3581	4	4	4	0.00

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04/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	92	0	0	0	0.00
04/01/2021	2037 On 06-May-21			Bond Future	10.95	83.6820	84.1341	83.6820	0.00
04/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9624	9	10	9	0.00
04/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9538	9	10	9	0.00
04/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9581	9	10	9	0.00
04/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	883	1	1	1	0.00
04/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	904	1	1	1	0.00
04/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	893	1	1	1	0.00
04/01/2021	2037 On 05-August-21			Bond Future	11.17	80.3302	80.7870	80.3302	0.00
04/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8560	8	9	8	0.00
04/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8634	8	9	8	0.00
04/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8597	8	9	8	0.00
04/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2201	2	2	2	0.00
04/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2219	2	2	2	0.00
04/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2183	2	2	2	0.00
04/01/2021	2037 On 04-November-21			Bond Future	11.39	81.1809	81.6424	81.1809	0.00
04/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9937	10	10	10	0.00
04/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9974	10	10	10	0.00
04/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	10010	10	10	10	0.00
04/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2015	2	2	2	0.00
04/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2000	2	2	2	0.00
04/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2030	2	2	2	0.00
04/01/2021	2038 On 04-February-21			Bond Future	110.22	110.2076	110.2185	110.2076	7,805.00
04/01/2021	2038 On 06-May-21			Bond Future	111.36	111.3495	111.3600	111.3495	0.00
04/01/2021	2038 On 05-August-21			Bond Future	110.87	110.8554	110.8658	110.8554	0.00
04/01/2021	2038 On 04-November-21			Bond Future	112.06	112.0544	112.0650	112.0544	0.00
04/01/2021	2040 On 04-February-21			Bond Future	10.87	85.0207	85.3207	85.0207	79,911.00
04/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	525	1	1	1	0.00
04/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	509	1	1	1	0.00
04/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	288	0	0	0	500.00
04/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	5067	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	151	0	0	0	800.00
04/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	6017	6	6	6	0.00
04/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	9	0	0	0	500.00
04/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	543	1	1	1	0.00
04/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	15	0	0	0	800.00
04/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6071	6	6	6	0.00
04/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	3796	4	4	4	0.00
04/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	10633	11	11	11	0.00
04/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	9967	10	10	10	0.00
04/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	253	0	0	0	800.00
04/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	4897	5	5	5	0.00
04/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	380	1	0	1	500.00
04/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	3911	4	4	4	0.00
04/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	3853	4	4	4	0.00
04/01/2021	2040 On 06-May-21			Bond Future	11.08	85.8807	86.1835	85.8807	0.00
04/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13900	14	14	14	0.00
04/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9504	9	10	9	0.00
04/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9459	9	9	9	0.00
04/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2845	3	3	3	300.00
04/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5635	5	6	5	300.00
04/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9549	9	10	9	0.00
04/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1052	1	1	1	0.00
04/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2334	2	2	2	0.00
04/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4566	5	5	5	0.00
04/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1076	1	1	1	0.00
04/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1064	1	1	1	0.00
04/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	328	0	0	0	300.00
04/01/2021	2040 On 05-August-21			Bond Future	11.30	82.3024	82.6083	82.3024	0.00
04/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5666	6	6	6	900.00
04/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18975	19	19	19	0.00
04/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9429	9	9	9	0.00
04/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3967	4	4	4	900.00
04/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9389	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9350	9	9	9	0.00
04/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2121	2	2	2	0.00
04/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5613	6	6	6	0.00
04/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2156	2	2	2	0.00
04/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	242	0	0	0	900.00
04/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2138	2	2	2	0.00
04/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4016	4	4	4	0.00
04/01/2021	2040 On 04-November-21			Bond Future	11.51	83.1740	83.4830	83.1740	0.00
04/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10346	10	10	10	0.00
04/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10270	10	10	10	0.00
04/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10308	10	10	10	0.00
04/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2125	2	2	2	0.00
04/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2141	2	2	2	0.00
04/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2110	2	2	2	0.00
04/01/2021	2044 On 04-February-21			Bond Future	10.93	81.7127	82.0146	81.7127	51,766.00
04/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	374	0	0	0	0.00
04/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	360	0	0	0	0.00
04/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	288	0	0	0	0.00
04/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	17	0	0	0	265.00
04/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	387	0	0	0	0.00
04/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	106	0	0	0	0.00
04/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1486	1	1	1	0.00
04/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	4621	5	5	5	0.00
04/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	6808	7	7	7	0.00
04/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	4557	5	5	5	0.00
04/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5012	5	5	5	265.00
04/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	9873	10	10	10	0.00
04/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2108	2	2	2	265.00
04/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4494	5	4	5	0.00
04/01/2021	2044 On 06-May-21			Bond Future	11.13	82.5393	82.8440	82.5393	0.00
04/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2334	2	2	2	3,100.00
04/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4555	4	5	4	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6889	7	7	7	0.00
04/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9389	9	9	9	0.00
04/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3632	4	4	4	0.00
04/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4749	5	5	5	0.00
04/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6395	6	6	6	0.00
04/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9611	9	10	9	0.00
04/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	9344	9	9	9	0.00
04/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	9300	9	9	9	0.00
04/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1146	1	1	1	0.00
04/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1133	1	1	1	0.00
04/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1059	1	1	1	3,100.00
04/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2061	2	2	2	3,100.00
04/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	2918	3	3	3	3,100.00
04/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1121	1	1	1	0.00
04/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	1875	2	2	2	0.00
04/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3055	3	3	3	0.00
04/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	3823	4	4	4	3,100.00
04/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5361	6	5	6	0.00
04/01/2021	2044 On 05-August-21			Bond Future	11.34	79.0501	79.3578	79.0501	0.00
04/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9689	9	10	9	0.00
04/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9729	10	10	10	0.00
04/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9768	10	10	10	0.00
04/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2015	2	2	2	0.00
04/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2031	2	2	2	0.00
04/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2048	2	2	2	0.00
04/01/2021	2044 On 04-November-21			Bond Future	11.54	79.8872	80.1981	79.8872	0.00
04/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	10163	10	10	10	0.00
04/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	10201	10	10	10	0.00
04/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	10238	10	10	10	0.00
04/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2183	2	2	2	0.00
04/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2199	2	2	2	0.00
04/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2215	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	2046 On 04-February-21			Bond Future	99.82	99.8108	99.8206	99.8108	14,890.00
04/01/2021	2046 On 06-May-21			Bond Future	99.06	99.0532	99.0628	99.0532	0.00
04/01/2021	2046 On 05-August-21			Bond Future	100.16	100.1471	100.1565	100.1471	0.00
04/01/2021	2046 On 04-November-21			Bond Future	99.43	99.4213	99.4307	99.4213	0.00
04/01/2021	2050 On 04-February-21			Bond Future	100.65	100.6449	100.6549	100.6449	11,025.00
04/01/2021	2050 On 06-May-21			Bond Future	101.70	101.6875	101.6973	101.6875	0.00
04/01/2021	2050 On 05-August-21			Bond Future	100.89	100.8805	100.8900	100.8805	0.00
04/01/2021	2050 On 04-November-21			Bond Future	101.98	101.9717	101.9814	101.9717	0.00
04/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	AL37 On 04-February-21			Index Future	794.35	790.5360	794.3480	790.5360	0.00
04/01/2021	AL37 On 06-May-21			Index Future	802.37	798.5320	802.3740	798.5320	0.00
04/01/2021	AL37 On 05-August-21			Index Future	810.94	807.0640	810.9390	807.0640	0.00
04/01/2021	AL37 On 04-November-21			Index Future	819.61	815.6940	819.6080	815.6940	0.00
04/01/2021	AL7T On 04-February-21			Index Future	875.81	870.6700	875.8120	870.6700	0.00
04/01/2021	AL7T On 06-May-21			Index Future	884.66	879.4770	884.6600	879.4770	0.00
04/01/2021	AL7T On 05-August-21			Index Future	894.10	888.8740	894.1040	888.8740	0.00
04/01/2021	AL7T On 04-November-21			Index Future	903.66	898.3790	903.6620	898.3790	0.00
04/01/2021	ALBI On 04-February-21			Index Future	765.46	761.7720	765.4600	761.7720	231.00
04/01/2021	ALBI On 06-May-21			Index Future	773.19	769.4760	773.1930	769.4760	0.00
04/01/2021	ALBI On 05-August-21			Index Future	781.45	777.6980	781.4470	777.6980	0.00
04/01/2021	ALBI On 04-November-21			Index Future	789.80	786.0140	789.8010	786.0140	0.00
04/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	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
04/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C214 On 28-February-41			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
04/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2021	ES33 On 04-February-21			Bond Future	11.33	77.3031	77.6731	77.3031	350.00
04/01/2021	ES33 On 06-May-21			Bond Future	11.58	74.3112	74.6848	74.3112	0.00
04/01/2021	ES33 On 05-August-21			Bond Future	11.84	75.1141	75.4915	75.1141	0.00
04/01/2021	ES33 On 04-November-21			Bond Future	12.11	72.1351	72.5165	72.1351	0.00
04/01/2021	ES42 On 04-February-21			Bond Future	11.86	76.3862	76.6155	76.3862	4,779.00
04/01/2021	ES42 On 06-May-21			Bond Future	12.10	72.9010	73.1326	72.9010	0.00
04/01/2021	ES42 On 05-August-21			Bond Future	12.35	73.6892	73.9230	73.6892	0.00
04/01/2021	ES42 On 04-November-21			Bond Future	12.60	70.2118	70.4480	70.2118	0.00
04/01/2021	GOVI On 04-February-21			GOVI	756.42	752.7370	756.4230	752.7370	960.00
04/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	54730	2	5	2	0.00
04/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	54830	2	5	2	0.00
04/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	54630	2	5	2	0.00
04/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 06-May-21			GOVI	764.07	760.3510	764.0650	760.3510	0.00
04/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	853750	82	85	82	0.00
04/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	853950	82	85	82	0.00
04/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	853850	82	85	82	0.00
04/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 05-August-21			GOVI	772.22	768.4750	772.2210	768.4750	0.00
04/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	530710	49	53	49	0.00
04/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	530810	49	53	49	0.00
04/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	530910	49	53	49	0.00
04/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 04-November-21			GOVI	780.48	776.6930	780.4770	776.6930	0.00
04/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	520570	48	52	48	0.00
04/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	520770	48	52	48	0.00
04/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	520670	48	52	48	0.00
04/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2021	IGOV On 04-February-21			Index Future	269.14	269.0640	269.1440	269.0640	1,090.00
04/01/2021	IGOV On 06-May-21			Index Future	271.93	271.8520	271.9290	271.8520	18.00
04/01/2021	IGOV On 05-August-21			Index Future	274.90	274.8220	274.8980	274.8220	0.00
04/01/2021	IGOV On 04-November-21			Index Future	277.90	277.8260	277.9020	277.8260	0.00
04/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
04/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.35	90.3500	90.3500	90.3500	0.00
04/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.21	89.2100	89.2100	89.2100	0.00
04/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.36	90.3700	90.3600	90.3700	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.67	89.6900	89.6700	89.6900	0.00
04/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.64	89.6800	89.6400	89.6800	0.00
04/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.64	92.7000	92.6400	92.7000	0.00
04/01/2021	IS05 On 20-December-22			Interest Rate Swap	92.98	93.0500	92.9800	93.0500	0.00
04/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.20	85.3100	85.2000	85.3100	0.00
04/01/2021	IS05 On 20-June-23			Interest Rate Swap	90.58	90.7600	90.5800	90.7600	0.00
04/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/01/2021	IS10 On 17-December-25			Interest Rate Swap	76.70	77.3100	76.7000	77.3100	0.00
04/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.08	73.7200	73.0800	73.7200	0.00
04/01/2021	IS10 On 15-June-26			Interest Rate Swap	71.35	72.0200	71.3500	72.0200	0.00
04/01/2021	IS10 On 21-September-26			Interest Rate Swap	73.26	73.9600	73.2600	73.9600	0.00
04/01/2021	IS10 On 21-December-26			Interest Rate Swap	77.23	77.9400	77.2300	77.9400	0.00
04/01/2021	IS10 On 15-March-27			Interest Rate Swap	75.63	76.3700	75.6300	76.3700	0.00
04/01/2021	IS10 On 21-June-27			Interest Rate Swap	77.66	78.4300	77.6600	78.4300	0.00
04/01/2021	IS10 On 20-September-27			Interest Rate Swap	83.48	84.2600	83.4800	84.2600	0.00
04/01/2021	IS10 On 20-December-27			Interest Rate Swap	83.85	84.6400	83.8500	84.6400	0.00
04/01/2021	IS10 On 22-March-28			Interest Rate Swap	76.74	77.5600	76.7400	77.5600	0.00
04/01/2021	IS10 On 20-June-28			Interest Rate Swap	84.67	85.4700	84.6700	85.4700	0.00
04/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
04/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.40	96.5900	96.6000	96.5900	0.00
04/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.39	96.5950	96.6150	96.5950	0.00
04/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.29	96.6900	96.7100	96.6900	0.00
04/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.28	96.6900	96.7200	96.6900	0.00
04/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.24	96.7350	96.7650	96.7350	0.00
04/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.26	96.6900	96.7400	96.6900	30,000.00
04/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.44	96.4950	96.5650	96.4950	0.00
04/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.43	96.4950	96.5700	96.4950	0.00
04/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.78	96.1400	96.2200	96.1400	0.00
04/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.83	96.0750	96.1700	96.0750	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
04/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.32	95.5850	95.6850	95.5850	0.00
04/01/2021	R023 On 04-February-21			Bond Future	4.43	109.6942	109.9078	109.6942	31,397.00
04/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3752	4	4	4	0.00
04/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3733	4	4	4	0.00
04/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3771	4	4	4	0.00
04/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 06-May-21			Bond Future	4.48	106.8976	107.1132	106.8976	0.00
04/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5316	5	5	5	0.00
04/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5299	5	5	5	0.00
04/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5332	5	5	5	0.00
04/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R023 On 05-August-21			Bond Future	4.50	108.0521	108.2696	108.0521	0.00
04/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1384	1	1	1	0.00
04/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1371	1	1	1	0.00
04/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1358	1	1	1	0.00
04/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	162	0	0	0	0.00
04/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	160	0	0	0	0.00
04/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	158	0	0	0	0.00
04/01/2021	R023 On 04-November-21			Bond Future	4.55	105.2891	105.5088	105.2891	0.00
04/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	844	1	1	1	0.00
04/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	836	1	1	1	0.00
04/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	827	1	1	1	0.00
04/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	371	0	0	0	0.00
04/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	367	0	0	0	0.00
04/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	362	0	0	0	0.00
04/01/2021	R035 On 04-February-21			Bond Future	10.50	91.6394	92.1583	91.6394	96,418.00
04/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	548	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
04/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	697	1	1	1	0.00
04/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	531	0	1	0	0.00
04/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	514	0	1	0	0.00
04/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4516	4	5	4	0.00
04/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	418	1	0	1	650.00
04/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3643	4	4	4	0.00
04/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3132	4	3	4	650.00
04/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3590	4	4	4	0.00
04/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3537	4	4	4	0.00
04/01/2021	R035 On 06-May-21			Bond Future	10.71	88.0934	88.6173	88.0934	0.00
04/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4731	4	5	4	0.00
04/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10363	10	10	10	0.00
04/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8885	9	9	9	0.00
04/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3854	4	4	4	1,650.00
04/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5828	6	6	6	0.00
04/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	5127	5	5	5	600.00
04/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12944	12	13	12	0.00
04/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2558	2	3	2	600.00
04/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10408	10	10	10	0.00
04/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	3005	3	3	3	0.00
04/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1657	2	2	2	500.00
04/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6824	6	7	6	0.00
04/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	2121	2	2	2	793.00
04/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10454	10	10	10	0.00
04/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	12294	12	12	12	0.00
04/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	403	0	0	0	1,650.00
04/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5242	6	5	6	0.00
04/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	693	1	1	1	0.00
04/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	685	1	1	1	0.00
04/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1669	2	2	2	1,650.00
04/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	333	0	0	0	600.00
04/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4605	5	5	5	0.00
04/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4061	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6078	6	6	6	0.00
04/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3230	4	3	4	0.00
04/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2043	2	2	2	793.00
04/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	676	1	1	1	0.00
04/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1032	1	1	1	793.00
04/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2598	3	3	3	500.00
04/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2377	3	2	3	0.00
04/01/2021	R035 On 05-August-21			Bond Future	10.93	89.0449	89.5742	89.0449	0.00
04/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3950	4	4	4	0.00
04/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1981	2	2	2	100.00
04/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5973	6	6	6	0.00
04/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48517	49	49	49	0.00
04/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3300	4	3	4	100.00
04/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	48750	49	49	49	0.00
04/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48633	49	49	49	0.00
04/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	4969	5	5	5	100.00
04/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	7961	8	8	8	0.00
04/01/2021	R035 On 04-November-21			Bond Future	11.16	85.5138	86.0485	85.5138	0.00
04/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14804	14	15	14	0.00
04/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2345	2	2	2	782.00
04/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6827	7	7	7	0.00
04/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9702	9	10	9	0.00
04/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9739	9	10	9	0.00
04/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	2141	2	2	2	400.00
04/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3276	3	3	3	400.00
04/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4582	4	5	4	0.00
04/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9776	9	10	9	0.00
04/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2031	2	2	2	0.00
04/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5059	5	5	5	782.00
04/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8253	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	8788	9	9	9	0.00
04/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3352	4	3	4	782.00
04/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6632	7	7	7	0.00
04/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2046	2	2	2	0.00
04/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2062	2	2	2	0.00
04/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	700	1	1	1	400.00
04/01/2021	R186 On 04-February-21			Bond Future	6.61	119.5394	120.0917	119.5394	79,435.00
04/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3690	3	4	3	0.00
04/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	7151	7	7	7	0.00
04/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7986	7	8	7	0.00
04/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7937	7	8	7	0.00
04/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7888	7	8	7	0.00
04/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	66	0	0	0	0.00
04/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	1	0	0	0	15,177.00
04/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 06-May-21			Bond Future	6.76	120.7482	121.3056	120.7482	0.00
04/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3612	3	4	3	0.00
04/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18419	18	18	18	0.00
04/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18378	18	18	18	0.00
04/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18337	18	18	18	0.00
04/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	880	1	1	1	15,177.00
04/01/2021	R186 On 05-August-21			Bond Future	6.90	116.7711	117.3342	116.7711	0.00
04/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8300	8	8	8	0.00
04/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8261	8	8	8	0.00
04/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	8221	8	8	8	0.00
04/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	309	0	0	0	0.00
04/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	304	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
04/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	299	0	0	0	0.00
04/01/2021	R186 On 04-November-21			Bond Future	7.06	118.0072	118.5763	118.0072	0.00
04/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5726	5	6	5	0.00
04/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5657	5	6	5	0.00
04/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5691	5	6	5	0.00
04/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1031	1	1	1	0.00
04/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1041	1	1	1	0.00
04/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1022	1	1	1	0.00
04/01/2021	R197 On 04-February-21			Bond Future	318.12	318.1143	318.1197	318.1143	2,441.00
04/01/2021	R197 On 06-May-21			Bond Future	321.41	321.4097	321.4142	321.4097	0.00
04/01/2021	R197 On 05-August-21			Bond Future	316.95	316.9466	316.9503	316.9466	0.00
04/01/2021	R197 On 04-November-21			Bond Future	320.38	320.3751	320.3787	320.3751	0.00
04/01/2021	R202 On 04-February-21			Bond Future	218.40	218.3765	218.3973	218.3765	7,883.00
04/01/2021	R202 On 06-May-21			Bond Future	220.66	220.6387	220.6590	220.6387	0.00
04/01/2021	R202 On 05-August-21			Bond Future	218.84	218.8191	218.8392	218.8191	0.00
04/01/2021	R202 On 04-November-21			Bond Future	221.21	221.1861	221.2064	221.1861	0.00
04/01/2021	R209 On 04-February-21			Bond Future	10.31	71.0563	71.4511	71.0563	26,103.00
04/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	947	1	1	1	0.00
04/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	924	1	1	1	0.00
04/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	970	1	1	1	0.00
04/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2110	2	2	2	0.00
04/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2183	3	2	3	0.00
04/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2146	2	2	2	0.00
04/01/2021	R209 On 06-May-21			Bond Future	10.50	68.6357	69.0342	68.6357	5,500.00
04/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	3513	3	4	3	0.00
04/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	7067	7	7	7	0.00
04/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2541	2	3	2	5,325.00
04/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5744	6	6	6	0.00
04/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9513	9	10	9	0.00
04/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1439	1	1	1	8,200.00
04/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4829	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1944	2	2	2	0.00
04/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9553	9	10	9	0.00
04/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9474	9	9	9	0.00
04/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	9435	9	9	9	0.00
04/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	586	1	1	1	0.00
04/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	579	1	1	1	0.00
04/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	565	1	1	1	9,150.00
04/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2067	2	2	2	3,500.00
04/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	4869	5	5	5	0.00
04/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	5895	6	6	6	0.00
04/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	572	1	1	1	0.00
04/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1663	2	2	2	9,150.00
04/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1203	1	1	1	3,750.00
04/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	3980	4	4	4	0.00
04/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	2945	3	3	3	6,250.00
04/01/2021	R209 On 05-August-21			Bond Future	10.69	69.3772	69.7799	69.3772	0.00
04/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7682	7	8	7	0.00
04/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7649	7	8	7	0.00
04/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7715	7	8	7	0.00
04/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	1889	2	2	2	0.00
04/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	1920	2	2	2	0.00
04/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	1904	2	2	2	0.00
04/01/2021	R209 On 04-November-21			Bond Future	10.88	66.9720	67.3789	66.9720	1,000.00
04/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1483	1	1	1	2,000.00
04/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8497	8	8	8	0.00
04/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3383	3	3	3	0.00
04/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7928	8	8	8	0.00
04/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8529	8	9	8	0.00
04/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8465	8	8	8	0.00
04/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	1970	2	2	2	0.00
04/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2261	2	2	2	2,000.00
04/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	1984	2	2	2	0.00
04/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	1999	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5483	6	5	6	2,000.00
04/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9565	10	10	10	0.00
04/01/2021	R210 On 04-February-21			Bond Future	193.03	192.7643	193.0278	192.7643	1,213.00
04/01/2021	R210 On 06-May-21			Bond Future	192.31	192.0453	192.3109	192.0453	0.00
04/01/2021	R210 On 05-August-21			Bond Future	194.43	194.1660	194.4340	194.1660	0.00
04/01/2021	R210 On 04-November-21			Bond Future	193.79	193.5238	193.7946	193.5238	0.00
04/01/2021	R212 On 04-February-21			Bond Future	169.94	169.9401	169.9411	169.9401	5,730.00
04/01/2021	R212 On 06-May-21			Bond Future	171.70	171.7007	171.7012	171.7007	0.00
04/01/2021	R212 On 05-August-21			Bond Future	171.26	171.2620	171.2621	171.2620	0.00
04/01/2021	R212 On 04-November-21			Bond Future	173.11	173.1146	173.1145	173.1146	0.00
04/01/2021	R213 On 04-February-21			Bond Future	9.16	88.6411	89.1289	88.6411	8,858.00
04/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	2202	2	2	2	0.00
04/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	2124	2	2	2	0.00
04/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	2163	2	2	2	0.00
04/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	767	1	1	1	0.00
04/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	787	1	1	1	0.00
04/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	749	1	1	1	0.00
04/01/2021	R213 On 06-May-21			Bond Future	9.35	86.0097	86.5022	86.0097	0.00
04/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	13179	13	13	13	0.00
04/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	13135	13	13	13	0.00
04/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	13223	13	13	13	0.00
04/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	101	0	0	0	0.00
04/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	105	0	0	0	0.00
04/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	103	0	0	0	0.00
04/01/2021	R213 On 05-August-21			Bond Future	9.54	86.9386	87.4362	86.9386	0.00
04/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7890	8	8	8	0.00
04/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	5485	5	5	5	0.00
04/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	8186	8	8	8	0.00
04/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	3037	3	3	3	200.00
04/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	8148	8	8	8	0.00
04/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	8111	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1282	1	1	1	0.00
04/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1269	1	1	1	0.00
04/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2229	2	2	2	200.00
04/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4133	4	4	4	0.00
04/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1257	1	1	1	0.00
04/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1358	2	1	2	200.00
04/01/2021	R213 On 04-November-21			Bond Future	9.74	84.3302	84.8330	84.3302	0.00
04/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	8440	8	8	8	0.00
04/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	8405	8	8	8	0.00
04/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	8475	8	8	8	0.00
04/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1530	2	2	2	0.00
04/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1517	2	2	2	0.00
04/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1504	2	2	2	0.00
04/01/2021	R214 On 04-February-21			Bond Future	10.72	68.1687	68.3894	68.1687	15,327.00
04/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	622	1	1	1	0.00
04/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	605	1	1	1	0.00
04/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	639	1	1	1	0.00
04/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	2994	3	3	3	0.00
04/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3084	3	3	3	0.00
04/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3039	3	3	3	0.00
04/01/2021	R214 On 06-May-21			Bond Future	10.90	65.5822	65.8050	65.5822	0.00
04/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	8122	8	8	8	0.00
04/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	8085	8	8	8	0.00
04/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	8048	8	8	8	0.00
04/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1009	1	1	1	0.00
04/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	998	1	1	1	0.00
04/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	988	1	1	1	0.00
04/01/2021	R214 On 05-August-21			Bond Future	11.09	66.2906	66.5156	66.2906	0.00
04/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	7127	7	7	7	0.00
04/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	7162	7	7	7	0.00
04/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	7091	7	7	7	0.00
04/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2247	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2274	2	2	2	0.00
04/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2260	2	2	2	0.00
04/01/2021	R214 On 04-November-21			Bond Future	11.28	63.7158	63.9431	63.7158	0.00
04/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	8273	8	8	8	0.00
04/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	8243	8	8	8	0.00
04/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	8213	8	8	8	0.00
04/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2307	2	2	2	0.00
04/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2276	2	2	2	0.00
04/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2291	2	2	2	0.00
04/01/2021	R248 On 04-February-21			Bond Future	10.83	85.4877	85.7996	85.4877	116,103.00
04/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	721	1	1	1	0.00
04/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	47	0	0	0	2,140.00
04/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1674	2	2	2	2,140.00
04/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	5048	5	5	5	0.00
04/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	699	1	1	1	0.00
04/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	678	1	1	1	0.00
04/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	1497	1	1	1	0.00
04/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3472	4	3	4	0.00
04/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3416	4	3	4	0.00
04/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2093	2	2	2	0.00
04/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8244	9	8	9	0.00
04/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	401	1	0	1	0.00
04/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	1900	2	2	2	0.00
04/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3361	4	3	4	0.00
04/01/2021	R248 On 06-May-21			Bond Future	11.02	81.9425	82.2573	81.9425	0.00
04/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9637	9	10	9	0.00
04/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9591	9	10	9	0.00
04/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9683	9	10	9	0.00
04/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1072	1	1	1	0.00
04/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1097	1	1	1	0.00
04/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1085	1	1	1	0.00
04/01/2021	R248 On 05-August-21			Bond Future	11.21	82.8276	83.1456	82.8276	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
04/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	10082	10	10	10	0.00
04/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	10042	10	10	10	0.00
04/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	10123	10	10	10	0.00
04/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	1982	2	2	2	0.00
04/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	1966	2	2	2	0.00
04/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	1950	2	2	2	0.00
04/01/2021	R248 On 04-November-21			Bond Future	11.41	79.2937	79.6149	79.2937	0.00
04/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10611	10	11	10	0.00
04/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10650	10	11	10	0.00
04/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10688	10	11	10	0.00
04/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2032	2	2	2	0.00
04/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2047	2	2	2	0.00
04/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2063	2	2	2	0.00