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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/03/2021 TO: 04/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	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
04/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	2025 On 06-May-21			Bond Future	150.09	150.0291	150.0864	150.0291	7,795.00
04/03/2021	2025 On 05-August-21			Bond Future	150.19	150.1340	150.1915	150.1340	0.00
04/03/2021	2025 On 04-November-21			Bond Future	151.87	151.8112	151.8689	151.8112	0.00
04/03/2021	2025 On 03-February-22			Bond Future	152.05	151.9941	152.0523	151.9941	0.00
04/03/2021	2029 On 06-May-21			Bond Future	107.00	107.3941	107.0044	107.3941	2,382.00
04/03/2021	2029 On 05-August-21			Bond Future	108.17	108.5648	108.1705	108.5648	0.00
04/03/2021	2029 On 04-November-21			Bond Future	108.23	108.6272	108.2281	108.6272	0.00
04/03/2021	2029 On 03-February-22			Bond Future	109.47	109.8726	109.4690	109.8726	0.00
04/03/2021	2030 On 06-May-21			Bond Future	9.26	95.2864	94.7767	95.2864	113,151.00
04/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	12542	13	13	13	0.00
04/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	1028	1	1	1	0.00
04/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	240	0	0	0	0.00
04/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	853	1	1	1	0.00
04/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	700	1	1	1	300.00
04/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1677	2	2	2	0.00
04/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	7955	8	8	8	0.00
04/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	12495	13	12	13	0.00
04/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	12449	13	12	13	0.00
04/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	929	1	1	1	0.00
04/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	1135	1	1	1	0.00
04/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1761	2	2	2	0.00
04/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	2060	2	2	2	0.00
04/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1819	2	2	2	300.00
04/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	8956	9	9	9	0.00
04/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	4206	5	4	5	0.00
04/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	71	0	0	0	700.00
04/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	4729	5	5	5	0.00
04/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	1491	2	1	2	0.00
04/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	464	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
04/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2092	2	2	2	0.00
04/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	52	0	0	0	300.00
04/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	1744	2	2	2	0.00
04/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	1799	2	2	2	0.00
04/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	2590	2	3	2	5,000.00
04/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	5	0	0	0	0.00
04/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	4	0	0	0	0.00
04/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	93	0	0	0	0.00
04/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	1884	2	2	2	700.00
04/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	7671	7	8	7	0.00
04/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	578	0	1	0	700.00
04/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	2959	3	3	3	2,500.00
04/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1538	1	2	1	0.00
04/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	3484	3	3	3	0.00
04/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3115	3	3	3	0.00
04/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	2770	2	3	2	2,500.00
04/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	5454	5	5	5	0.00
04/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	4	0	0	0	0.00
04/03/2021	2030 On 05-August-21			Bond Future	9.47	92.2964	91.7809	92.2964	0.00
04/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	5476	6	5	6	0.00
04/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	178	0	0	0	200.00
04/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1434	2	1	2	600.00
04/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5990	6	6	6	0.00
04/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	1127	1	1	1	200.00
04/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	2604	3	3	3	600.00
04/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	12980	13	13	13	0.00
04/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	5910	6	6	6	0.00
04/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	5950	6	6	6	0.00
04/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1002	1	1	1	0.00
04/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1013	1	1	1	0.00
04/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	74	0	0	0	600.00
04/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	10474	10	10	10	0.00
04/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1136	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	4987	5	5	5	0.00
04/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	992	1	1	1	0.00
04/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	2732	2	3	2	0.00
04/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	4329	4	4	4	0.00
04/03/2021	2030 On 04-November-21			Bond Future	9.68	93.3067	92.7853	93.3067	0.00
04/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1392	2	1	2	300.00
04/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	9356	10	9	10	0.00
04/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	6354	7	6	7	0.00
04/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	6287	7	6	7	0.00
04/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	761	1	1	1	300.00
04/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	6321	7	6	7	0.00
04/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1665	2	2	2	0.00
04/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1681	2	2	2	0.00
04/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	6335	6	6	6	0.00
04/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	711	1	1	1	300.00
04/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	8563	8	9	8	0.00
04/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1650	2	2	2	0.00
04/03/2021	2030 On 03-February-22			Bond Future	9.91	90.3512	89.8239	90.3512	0.00
04/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	3496	4	3	4	0.00
04/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2696	3	3	3	0.00
04/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2674	3	3	3	0.00
04/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2718	3	3	3	0.00
04/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	1000	1	1	1	101.00
04/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2503	3	3	3	0.00
04/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	5378	5	5	5	101.00
04/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5068	5	5	5	0.00
04/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	9114	9	9	9	0.00
04/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5129	5	5	5	0.00
04/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5099	5	5	5	0.00
04/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4142	4	4	4	101.00
04/03/2021	2032 On 06-May-21			Bond Future	9.95	90.1432	89.7516	90.1432	126,403.00
04/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	11881	12	12	12	0.00

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04/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	11832	12	12	12	0.00
04/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	3344	4	3	4	736.00
04/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	11930	12	12	12	0.00
04/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	14107	14	14	14	0.00
04/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	19	0	0	0	0.00
04/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	20	0	0	0	0.00
04/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	736.00
04/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1088	1	1	1	0.00
04/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	19	0	0	0	0.00
04/03/2021	2032 On 05-August-21			Bond Future	10.16	91.1037	90.7076	91.1037	0.00
04/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	7521	8	8	8	0.00
04/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	7563	8	8	8	0.00
04/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	7604	8	8	8	0.00
04/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	894	1	1	1	0.00
04/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	906	1	1	1	0.00
04/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	917	1	1	1	0.00
04/03/2021	2032 On 04-November-21			Bond Future	10.38	87.9553	87.5547	87.9553	0.00
04/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	12891	13	13	13	0.00
04/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	1390	2	1	2	700.00
04/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	8496	9	8	9	0.00
04/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	2377	3	2	3	700.00
04/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	8420	9	8	9	0.00
04/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	8458	9	8	9	0.00
04/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1338	1	1	1	0.00
04/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1363	1	1	1	0.00
04/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	7638	7	8	7	0.00
04/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1351	1	1	1	0.00
04/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	422	0	0	0	700.00
04/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	5570	5	6	5	0.00
04/03/2021	2032 On 03-February-22			Bond Future	10.60	88.9442	88.5389	88.9442	0.00
04/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	3106	3	3	3	0.00
04/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	1274	1	1	1	97.00
04/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	1016	1	1	1	198.00

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04/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3875	4	4	4	0.00
04/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3902	4	4	4	0.00
04/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	2362	3	2	3	0.00
04/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	4492	5	4	5	0.00
04/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3848	4	4	4	0.00
04/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3821	4	4	4	0.00
04/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	4839	5	5	5	0.00
04/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	4752	5	5	5	198.00
04/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	4810	5	5	5	0.00
04/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4179	4	4	4	97.00
04/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	6892	7	7	7	198.00
04/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	11081	11	11	11	0.00
04/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	4781	5	5	5	0.00
04/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	5713	5	6	5	97.00
04/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	9883	10	10	10	0.00
04/03/2021	2033 On 06-May-21			Bond Future	102.02	101.4859	102.0190	101.4859	9,583.00
04/03/2021	2033 On 05-August-21			Bond Future	103.13	102.5920	103.1306	102.5920	0.00
04/03/2021	2033 On 04-November-21			Bond Future	103.06	102.5135	103.0577	102.5135	0.00
04/03/2021	2033 On 03-February-22			Bond Future	104.24	103.6887	104.2391	103.6887	0.00
04/03/2021	2037 On 06-May-21			Bond Future	10.87	85.1039	84.6199	85.1039	129,571.00
04/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	9374	10	9	10	0.00
04/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	9324	10	9	10	0.00
04/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	9274	10	9	10	0.00
04/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	147	0	0	0	0.00
04/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	154	0	0	0	0.00
04/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	151	0	0	0	0.00
04/03/2021	2037 On 05-August-21			Bond Future	11.09	81.7551	81.2656	81.7551	0.00
04/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	7981	8	8	8	0.00
04/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	8022	8	8	8	0.00
04/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	8064	8	8	8	0.00
04/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1160	1	1	1	0.00

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04/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1147	1	1	1	0.00
04/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1134	1	1	1	0.00
04/03/2021	2037 On 04-November-21			Bond Future	11.30	82.6503	82.1552	82.6503	0.00
04/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	9859	10	10	10	0.00
04/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	9820	10	10	10	0.00
04/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	9897	10	10	10	0.00
04/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1387	1	1	1	0.00
04/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1400	1	1	1	0.00
04/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1375	1	1	1	0.00
04/03/2021	2037 On 03-February-22			Bond Future	11.53	79.3250	78.8243	79.3250	0.00
04/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	4695	5	5	5	0.00
04/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	4636	5	5	5	0.00
04/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	4665	5	5	5	0.00
04/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5032	5	5	5	0.00
04/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5091	5	5	5	0.00
04/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5061	5	5	5	0.00
04/03/2021	2038 On 06-May-21			Bond Future	116.56	115.7011	116.5593	115.7011	7,799.00
04/03/2021	2038 On 05-August-21			Bond Future	116.11	115.2406	116.1076	115.2406	0.00
04/03/2021	2038 On 04-November-21			Bond Future	117.40	116.5281	117.4046	116.5281	0.00
04/03/2021	2038 On 03-February-22			Bond Future	117.00	116.1120	116.9984	116.1120	0.00
04/03/2021	2040 On 06-May-21			Bond Future	10.98	87.1636	86.8951	87.1636	78,942.00
04/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	9341	10	9	10	0.00
04/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	14301	15	14	15	0.00
04/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	9288	10	9	10	0.00
04/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	1809	2	2	2	300.00
04/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	4923	5	5	5	300.00
04/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	9394	10	9	10	0.00
04/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	185	0	0	0	0.00
04/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	2819	3	3	3	0.00
04/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	910	1	1	1	0.00
04/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	193	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	17	0	0	0	300.00
04/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	189	0	0	0	0.00
04/03/2021	2040 On 05-August-21			Bond Future	11.19	83.5863	83.3148	83.5863	0.00
04/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	4912	5	5	5	900.00
04/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	19477	20	19	20	0.00
04/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	9046	9	9	9	0.00
04/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	3102	3	3	3	900.00
04/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	9001	9	9	9	0.00
04/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	8957	9	9	9	0.00
04/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1031	1	1	1	0.00
04/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	4042	4	4	4	0.00
04/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1056	1	1	1	0.00
04/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	38	0	0	0	900.00
04/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1043	1	1	1	0.00
04/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	2556	2	3	2	0.00
04/03/2021	2040 On 04-November-21			Bond Future	11.39	84.5016	84.2268	84.5016	0.00
04/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	10420	11	10	11	0.00
04/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	10379	11	10	11	0.00
04/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	10338	11	10	11	0.00
04/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1466	1	1	1	0.00
04/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1452	1	1	1	0.00
04/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1439	1	1	1	0.00
04/03/2021	2040 On 03-February-22			Bond Future	11.61	80.9469	80.6690	80.9469	0.00
04/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	5047	5	5	5	0.00
04/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	5015	5	5	5	0.00
04/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	5079	5	5	5	0.00
04/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	5267	5	5	5	0.00
04/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	5236	5	5	5	0.00
04/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	5205	5	5	5	0.00
04/03/2021	2044 On 06-May-21			Bond Future	11.06	83.5806	83.3102	83.5806	61,815.00
04/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	8964	9	9	9	0.00
04/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	1234	1	1	1	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
04/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	6147	6	6	6	0.00
04/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	3494	4	3	4	3,100.00
04/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	3716	4	4	4	0.00
04/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	5587	6	6	6	0.00
04/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	2484	3	2	3	0.00
04/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	9224	9	9	9	0.00
04/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	8912	9	9	9	0.00
04/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	8860	9	9	9	0.00
04/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	240	0	0	0	0.00
04/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	235	0	0	0	0.00
04/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	206	0	0	0	3,100.00
04/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	788	1	1	1	3,100.00
04/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1418	1	1	1	3,100.00
04/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	667	1	1	1	0.00
04/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1528	1	2	1	0.00
04/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2209	2	2	2	3,100.00
04/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	230	0	0	0	0.00
04/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	3794	4	4	4	0.00
04/03/2021	2044 On 05-August-21			Bond Future	11.27	80.0903	79.8169	80.0903	0.00
04/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	9175	9	9	9	0.00
04/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	9132	9	9	9	0.00
04/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	9219	9	9	9	0.00
04/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1007	1	1	1	0.00
04/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1019	1	1	1	0.00
04/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1031	1	1	1	0.00
04/03/2021	2044 On 04-November-21			Bond Future	11.46	80.9673	80.6907	80.9673	0.00
04/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	10075	10	10	10	0.00
04/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	10035	10	10	10	0.00
04/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	10115	10	10	10	0.00
04/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1567	2	2	2	0.00
04/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1594	2	2	2	0.00
04/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1580	2	2	2	0.00
04/03/2021	2044 On 03-February-22			Bond Future	11.67	77.4981	77.2182	77.4981	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
04/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	4997	5	5	5	0.00
04/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	4934	5	5	5	0.00
04/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	4965	5	5	5	0.00
04/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	5427	5	5	5	0.00
04/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	5460	5	5	5	0.00
04/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	5395	5	5	5	0.00
04/03/2021	2046 On 06-May-21			Bond Future	104.24	103.5206	104.2393	103.5206	14,893.00
04/03/2021	2046 On 05-August-21			Bond Future	105.38	104.6490	105.3752	104.6490	0.00
04/03/2021	2046 On 04-November-21			Bond Future	104.74	104.0108	104.7446	104.0108	0.00
04/03/2021	2046 On 03-February-22			Bond Future	105.95	105.2034	105.9456	105.2034	0.00
04/03/2021	2050 On 06-May-21			Bond Future	107.06	107.0539	107.0606	107.0539	10,904.00
04/03/2021	2050 On 05-August-21			Bond Future	106.30	106.2933	106.2996	106.2933	0.00
04/03/2021	2050 On 04-November-21			Bond Future	107.49	107.4808	107.4871	107.4808	0.00
04/03/2021	2050 On 03-February-22			Bond Future	106.77	106.7657	106.7718	106.7657	0.00
04/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	AL37 On 06-May-21			Index Future	778.19	780.1280	778.1860	780.1280	0.00
04/03/2021	AL37 On 05-August-21			Index Future	786.38	788.3490	786.3840	788.3490	0.00
04/03/2021	AL37 On 04-November-21			Index Future	795.07	797.0550	795.0660	797.0550	0.00
04/03/2021	AL37 On 03-February-22			Index Future	803.99	806.0040	803.9920	806.0040	0.00
04/03/2021	AL7T On 06-May-21			Index Future	871.20	875.2650	871.2020	875.2650	0.00
04/03/2021	AL7T On 05-August-21			Index Future	880.38	884.4890	880.3800	884.4890	0.00
04/03/2021	AL7T On 04-November-21			Index Future	890.10	894.2560	890.1000	894.2560	0.00
04/03/2021	AL7T On 03-February-22			Index Future	900.09	904.2970	900.0920	904.2970	0.00
04/03/2021	ALBI On 06-May-21			Index Future	765.45	768.2360	765.4500	768.2360	309.00
04/03/2021	ALBI On 05-August-21			Index Future	773.51	776.3320	773.5140	776.3320	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
04/03/2021	ALBI On 04-November-21			Index Future	782.05	784.9050	782.0530	784.9050	0.00
04/03/2021	ALBI On 03-February-22			Index Future	790.83	793.7170	790.8330	793.7170	0.00
04/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
04/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2021	ES33 On 06-May-21			Bond Future	11.58	75.1332	74.6891	75.1332	350.00
04/03/2021	ES33 On 05-August-21			Bond Future	11.84	75.9335	75.4844	75.9335	0.00
04/03/2021	ES33 On 04-November-21			Bond Future	12.10	72.9893	72.5351	72.9893	0.00
04/03/2021	ES33 On 03-February-22			Bond Future	12.39	73.8098	73.3504	73.8098	0.00
04/03/2021	ES42 On 06-May-21			Bond Future	12.09	73.4147	73.2203	73.4147	4,779.00
04/03/2021	ES42 On 05-August-21			Bond Future	12.33	74.1974	74.0007	74.1974	0.00
04/03/2021	ES42 On 04-November-21			Bond Future	12.59	70.7515	70.5523	70.7515	0.00
04/03/2021	ES42 On 03-February-22			Bond Future	12.85	71.5475	71.3460	71.5475	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
04/03/2021	GOVI On 06-May-21			GOVI	756.40	759.1180	756.4000	759.1180	975.00
04/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	777100	80	78	80	0.00
04/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	777200	80	78	80	0.00
04/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	777300	80	78	80	0.00
04/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 05-August-21			GOVI	764.37	767.1180	764.3690	767.1180	0.00
04/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	452190	48	45	48	0.00
04/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	452290	48	45	48	0.00
04/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	452390	48	45	48	0.00
04/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 04-November-21			GOVI	772.81	775.5890	772.8080	775.5890	0.00
04/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	443880	47	44	47	0.00
04/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	443980	47	44	47	0.00
04/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	444080	47	44	47	0.00
04/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 03-February-22			GOVI	781.48	784.2970	781.4830	784.2970	0.00
04/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
04/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	112770	8	11	8	0.00
04/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	112570	8	11	8	0.00
04/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	112670	8	11	8	0.00
04/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2021	IGOV On 06-May-21			Index Future	279.55	279.1020	279.5480	279.1020	898.00
04/03/2021	IGOV On 05-August-21			Index Future	282.56	282.1120	282.5610	282.1120	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
04/03/2021	IGOV On 04-November-21			Index Future	285.75	285.2950	285.7490	285.2950	0.00
04/03/2021	IGOV On 03-February-22			Index Future	289.02	288.5650	289.0240	288.5650	0.00
04/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
04/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
04/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.44	89.4300	89.4400	89.4300	0.00
04/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.76	90.7500	90.7600	90.7500	51.00
04/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.26	90.2500	90.2600	90.2500	0.00
04/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.48	90.4600	90.4800	90.4600	0.00
04/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.72	93.7000	93.7200	93.7000	0.00
04/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.33	94.3100	94.3300	94.3100	0.00
04/03/2021	IS05 On 22-March-23			Interest Rate Swap	86.86	86.8400	86.8600	86.8400	0.00
04/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.52	92.4900	92.5200	92.4900	0.00
04/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.55	81.3300	81.5500	81.3300	0.00
04/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.20	77.9700	78.2000	77.9700	0.00
04/03/2021	IS10 On 15-June-26			Interest Rate Swap	76.74	76.4800	76.7400	76.4800	0.00
04/03/2021	IS10 On 21-September-26			Interest Rate Swap	78.86	78.5900	78.8600	78.5900	0.00
04/03/2021	IS10 On 21-December-26			Interest Rate Swap	82.96	82.6700	82.9600	82.6700	0.00
04/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.56	81.2500	81.5600	81.2500	0.00
04/03/2021	IS10 On 21-June-27			Interest Rate Swap	83.72	83.4000	83.7200	83.4000	0.00
04/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.60	89.2700	89.6000	89.2700	0.00
04/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.09	89.7500	90.0900	89.7500	0.00
04/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.25	82.8800	83.2500	82.8800	0.00
04/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.15	90.7600	91.1500	90.7600	0.00
04/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3450	96.3450	96.3450	0.00
04/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.72	96.2950	96.2850	96.2950	0.00
04/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.73	96.2800	96.2700	96.2800	0.00
04/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.79	96.2450	96.2150	96.2450	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
04/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.81	96.2200	96.1900	96.2200	0.00
04/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.90	96.1300	96.1000	96.1300	0.00
04/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.92	96.1100	96.0800	96.1100	30,000.00
04/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.24	95.7950	95.7650	95.7950	0.00
04/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.5500	95.5400	95.5500	0.00
04/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.2600	95.2600	95.2600	471.00
04/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.96	95.0550	95.0450	95.0550	0.00
04/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.22	94.7850	94.7850	94.7850	0.00
04/03/2021	R023 On 06-May-21			Bond Future	5.37	105.5527	105.5369	105.5527	40,958.00
04/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3739	4	4	4	0.00
04/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3723	4	4	4	0.00
04/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3756	4	4	4	0.00
04/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R023 On 05-August-21			Bond Future	5.56	106.6769	106.6606	106.6769	0.00
04/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	333	0	0	0	0.00
04/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	326	0	0	0	0.00
04/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	320	0	0	0	0.00
04/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	733	1	1	1	0.00
04/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	724	1	1	1	0.00
04/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	716	1	1	1	0.00
04/03/2021	R023 On 04-November-21			Bond Future	5.79	103.9362	103.9194	103.9362	0.00
04/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	134	0	0	0	0.00
04/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	130	0	0	0	0.00
04/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	128	0	0	0	0.00
04/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1261	1	1	1	0.00
04/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1251	1	1	1	0.00
04/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1241	1	1	1	0.00
04/03/2021	R023 On 03-February-22			Bond Future	6.12	105.1041	105.0870	105.1041	0.00
04/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	181	0	0	0	0.00
04/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	184	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
04/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	186	0	0	0	0.00
04/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1251	1	1	1	0.00
04/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1259	1	1	1	0.00
04/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1267	1	1	1	0.00
04/03/2021	R035 On 06-May-21			Bond Future	10.63	89.6298	89.1423	89.6298	99,376.00
04/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	10334	11	10	11	0.00
04/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	10282	11	10	11	0.00
04/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	3838	4	4	4	0.00
04/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	1494	2	1	2	600.00
04/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	4288	5	4	5	600.00
04/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	13155	14	13	14	0.00
04/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	5088	5	5	5	0.00
04/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	2840	3	3	3	1,650.00
04/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	8574	9	9	9	0.00
04/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	10386	11	10	11	0.00
04/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	1931	2	2	2	0.00
04/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	716	1	1	1	500.00
04/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	6211	7	6	7	0.00
04/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	12445	13	12	13	0.00
04/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	1099	1	1	1	223.00
04/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	29	0	0	0	1,650.00
04/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	3695	3	4	3	0.00
04/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	531	0	1	0	1,650.00
04/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	3015	3	3	3	0.00
04/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	19	0	0	0	600.00
04/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	2462	2	2	2	500.00
04/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	4613	4	5	4	0.00
04/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	88	0	0	0	0.00
04/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	86	0	0	0	0.00
04/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	195	0	0	0	223.00
04/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	778	1	1	1	223.00
04/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	1692	2	2	2	0.00

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04/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1013	1	1	1	0.00
04/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1179	1	1	1	500.00
04/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	84	0	0	0	0.00
04/03/2021	R035 On 05-August-21			Bond Future	10.85	90.5844	90.0915	90.5844	0.00
04/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	3120	3	3	3	0.00
04/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
04/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	1230	1	1	1	100.00
04/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
04/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	5293	6	5	6	0.00
04/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
04/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	47999	48	48	48	0.00
04/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2103	2	2	2	100.00
04/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	48116	48	48	48	0.00
04/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	48232	48	48	48	0.00
04/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	3622	3	4	3	100.00
04/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	6693	6	7	6	0.00
04/03/2021	R035 On 04-November-21			Bond Future	11.07	87.1007	86.6021	87.1007	0.00
04/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	15029	15	15	15	0.00
04/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	6638	7	7	7	0.00
04/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1979	2	2	2	782.00
04/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	9639	10	10	10	0.00
04/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	9599	10	10	10	0.00
04/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1752	2	2	2	400.00
04/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2913	3	3	3	400.00
04/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	9678	10	10	10	0.00
04/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	4248	5	4	5	0.00
04/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4171	4	4	4	782.00
04/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	7333	7	7	7	0.00
04/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1380	1	1	1	0.00
04/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	2609	2	3	2	782.00
04/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	5716	5	6	5	0.00
04/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	7845	8	8	8	0.00
04/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1405	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
04/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1392	1	1	1	0.00
04/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	372	0	0	0	400.00
04/03/2021	R035 On 03-February-22			Bond Future	11.30	88.0797	87.5754	88.0797	0.00
04/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	1295	1	1	1	683.00
04/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	4606	5	5	5	0.00
04/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	5065	5	5	5	0.00
04/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	3001	3	3	3	0.00
04/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	4577	5	5	5	0.00
04/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	4546	5	5	5	0.00
04/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5032	5	5	5	0.00
04/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5002	5	5	5	0.00
04/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	4543	4	5	4	683.00
04/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	4972	5	5	5	0.00
04/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	6995	7	7	7	683.00
04/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	11621	11	12	11	0.00
04/03/2021	R186 On 06-May-21			Bond Future	7.50	117.9005	117.6048	117.9005	106,887.00
04/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14718	15	15	15	0.00
04/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	894	1	1	1	0.00
04/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14677	15	15	15	0.00
04/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	14636	15	15	15	0.00
04/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	1862	2	2	2	15,177.00
04/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
04/03/2021	R186 On 05-August-21			Bond Future	7.70	113.8760	113.5767	113.8760	0.00
04/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4828	5	5	5	0.00
04/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4792	5	5	5	0.00
04/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4755	5	5	5	0.00
04/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	601	1	1	1	0.00
04/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	593	1	1	1	0.00
04/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	585	1	1	1	0.00
04/03/2021	R186 On 04-November-21			Bond Future	7.89	115.1220	114.8192	115.1220	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
04/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	3007	3	3	3	0.00
04/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2981	3	3	3	0.00
04/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2955	3	3	3	0.00
04/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2096	2	2	2	0.00
04/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2078	2	2	2	0.00
04/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2060	2	2	2	0.00
04/03/2021	R186 On 03-February-22			Bond Future	8.11	111.1346	110.8282	111.1346	0.00
04/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1272	1	1	1	0.00
04/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1286	1	1	1	0.00
04/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1300	1	1	1	0.00
04/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	4776	5	5	5	0.00
04/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	4806	5	5	5	0.00
04/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	4835	5	5	5	0.00
04/03/2021	R197 On 06-May-21			Bond Future	319.33	319.6126	319.3254	319.6126	2,074.00
04/03/2021	R197 On 05-August-21			Bond Future	314.80	315.0937	314.8022	315.0937	0.00
04/03/2021	R197 On 04-November-21			Bond Future	318.32	318.6143	318.3188	318.6143	0.00
04/03/2021	R197 On 03-February-22			Bond Future	313.87	314.1690	313.8697	314.1690	0.00
04/03/2021	R202 On 06-May-21			Bond Future	226.68	226.6679	226.6813	226.6679	8,028.00
04/03/2021	R202 On 05-August-21			Bond Future	224.90	224.8879	224.9007	224.8879	0.00
04/03/2021	R202 On 04-November-21			Bond Future	227.41	227.4003	227.4126	227.4003	0.00
04/03/2021	R202 On 03-February-22			Bond Future	225.72	225.7060	225.7181	225.7060	0.00
04/03/2021	R209 On 06-May-21			Bond Future	10.55	69.2473	68.7645	69.2473	27,136.00
04/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	8780	9	9	9	0.00
04/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	2190	2	2	2	0.00
04/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	1283	1	1	1	5,325.00
04/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	4544	5	5	5	0.00
04/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	6010	6	6	6	0.00
04/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	8736	9	9	9	0.00
04/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	8692	9	9	9	0.00
04/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	241	0	0	0	2,150.00
04/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	1513	2	2	2	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
04/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	457	1	0	1	5,050.00
04/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	3556	4	4	4	0.00
04/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	800	1	1	1	0.00
04/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	8824	9	9	9	0.00
04/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	105	0	0	0	9,150.00
04/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1064	1	1	1	3,500.00
04/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	3994	4	4	4	0.00
04/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	5183	5	5	5	0.00
04/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	113	0	0	0	0.00
04/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	6545	6	7	6	0.00
04/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	110	0	0	0	0.00
04/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	415	0	0	0	3,750.00
04/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	2991	3	3	3	0.00
04/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	733	1	1	1	9,150.00
04/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	1892	2	2	2	6,250.00
04/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	108	0	0	0	0.00
04/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	2640	2	3	2	0.00
04/03/2021	R209 On 05-August-21			Bond Future	10.74	69.9852	69.4970	69.9852	0.00
04/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	6669	7	7	7	0.00
04/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	6633	7	7	7	0.00
04/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	6704	7	7	7	0.00
04/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1161	1	1	1	0.00
04/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1187	1	1	1	0.00
04/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1174	1	1	1	0.00
04/03/2021	R209 On 04-November-21			Bond Future	10.93	67.6107	67.1170	67.6107	1,795.00
04/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	1012	1	1	1	3,750.00
04/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	7814	8	8	8	0.00
04/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	2757	3	3	3	0.00
04/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	7225	8	7	8	0.00
04/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	7847	8	8	8	0.00
04/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	7781	8	8	8	0.00
04/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1550	1	2	1	0.00
04/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	1820	2	2	2	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1563	1	2	1	0.00
04/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1576	1	2	1	0.00
04/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5119	5	5	5	5,500.00
04/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	9357	9	9	9	0.00
04/03/2021	R209 On 03-February-22			Bond Future	11.13	68.3708	67.8714	68.3708	0.00
04/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	4126	4	4	4	0.00
04/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	4099	4	4	4	0.00
04/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	4074	4	4	4	0.00
04/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	4647	4	5	4	0.00
04/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	4620	4	5	4	0.00
04/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	4593	4	5	4	0.00
04/03/2021	R210 On 06-May-21			Bond Future	198.55	198.5469	198.5543	198.5469	1,183.00
04/03/2021	R210 On 05-August-21			Bond Future	200.72	200.7113	200.7179	200.7113	0.00
04/03/2021	R210 On 04-November-21			Bond Future	200.22	200.2134	200.2197	200.2134	0.00
04/03/2021	R210 On 03-February-22			Bond Future	202.52	202.5092	202.5153	202.5092	0.00
04/03/2021	R212 On 06-May-21			Bond Future	171.31	171.3257	171.3063	171.3257	3,114.00
04/03/2021	R212 On 05-August-21			Bond Future	170.84	170.8613	170.8411	170.8613	0.00
04/03/2021	R212 On 04-November-21			Bond Future	172.75	172.7703	172.7494	172.7703	0.00
04/03/2021	R213 On 06-May-21			Bond Future	9.60	85.3863	85.0823	85.3863	9,143.00
04/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	11667	12	12	12	0.00
04/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	11622	12	12	12	0.00
04/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	11712	12	12	12	0.00
04/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	11	0	0	0	0.00
04/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	11	0	0	0	0.00
04/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	11	0	0	0	0.00
04/03/2021	R213 On 05-August-21			Bond Future	9.80	86.2958	85.9882	86.2958	0.00
04/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	6151	6	6	6	0.00
04/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	3816	4	4	4	0.00
04/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	6448	7	6	7	0.00
04/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1667	2	2	2	0.00
04/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	6411	7	6	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
04/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	6374	7	6	7	0.00
04/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	992	1	1	1	0.00
04/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	980	1	1	1	0.00
04/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2008	2	2	2	0.00
04/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4211	4	4	4	0.00
04/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	968	1	1	1	0.00
04/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1067	1	1	1	0.00
04/03/2021	R213 On 04-November-21			Bond Future	10.01	83.7104	83.3992	83.7104	0.00
04/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	7011	7	7	7	0.00
04/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	6977	7	7	7	0.00
04/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	7045	7	7	7	0.00
04/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1536	1	2	1	0.00
04/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1522	1	2	1	0.00
04/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1508	1	2	1	0.00
04/03/2021	R213 On 03-February-22			Bond Future	10.23	84.6511	84.3363	84.6511	0.00
04/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	4004	4	4	4	0.00
04/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2805	3	3	3	0.00
04/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3742	4	4	4	0.00
04/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	2420	3	2	3	0.00
04/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	3292	3	3	3	0.00
04/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	3268	3	3	3	0.00
04/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	1198	1	1	1	102.00
04/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	1016	1	1	1	200.00
04/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	3316	3	3	3	0.00
04/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	4587	4	5	4	0.00
04/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	5799	6	6	6	200.00
04/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	9686	9	10	9	0.00
04/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	8891	9	9	9	0.00
04/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	4643	4	5	4	0.00
04/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	4615	4	5	4	0.00
04/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4137	4	4	4	200.00
04/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5227	5	5	5	102.00
04/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	3889	4	4	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2021	R214 On 06-May-21			Bond Future	10.92	65.8788	65.6849	65.8788	13,936.00
04/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	7290	7	7	7	0.00
04/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	7248	7	7	7	0.00
04/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	7206	7	7	7	0.00
04/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	287	0	0	0	0.00
04/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	282	0	0	0	0.00
04/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	276	0	0	0	0.00
04/03/2021	R214 On 05-August-21			Bond Future	11.11	66.5805	66.3843	66.5805	0.00
04/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	6249	6	6	6	0.00
04/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	6283	6	6	6	0.00
04/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	6215	6	6	6	0.00
04/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1499	1	1	1	0.00
04/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1530	1	2	1	0.00
04/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1514	1	2	1	0.00
04/03/2021	R214 On 04-November-21			Bond Future	11.30	64.0316	63.8331	64.0316	0.00
04/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	7705	8	8	8	0.00
04/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	7674	8	8	8	0.00
04/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	7642	8	8	8	0.00
04/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	1847	2	2	2	0.00
04/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	1818	2	2	2	0.00
04/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	1832	2	2	2	0.00
04/03/2021	R214 On 03-February-22			Bond Future	11.50	64.7513	64.5504	64.7513	0.00
04/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	4253	4	4	4	0.00
04/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	4227	4	4	4	0.00
04/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	4279	4	4	4	0.00
04/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	4827	5	5	5	0.00
04/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	4799	5	5	5	0.00
04/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	4772	5	5	5	0.00
04/03/2021	R248 On 06-May-21			Bond Future	10.97	82.8127	82.5696	82.8127	134,821.00
04/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	9093	9	9	9	0.00
04/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	9040	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
04/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	9147	9	9	9	0.00
04/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	393	0	0	0	1,200.00
04/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	1744	2	2	2	1,200.00
04/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3009	3	3	3	0.00
04/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	224	0	0	0	0.00
04/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	234	0	0	0	0.00
04/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	6282	6	6	6	0.00
04/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	229	0	0	0	0.00
04/03/2021	R248 On 05-August-21			Bond Future	11.17	83.6947	83.4488	83.6947	0.00
04/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	9377	10	9	10	0.00
04/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	711	1	1	1	1,300.00
04/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	9422	10	9	10	0.00
04/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	1238	1	1	1	1,300.00
04/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	2805	3	3	3	1,300.00
04/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1940	2	2	2	1,300.00
04/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	9467	10	9	10	0.00
04/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1014	1	1	1	0.00
04/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1002	1	1	1	0.00
04/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	6050	6	6	6	0.00
04/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	4697	5	5	5	0.00
04/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	991	1	1	1	0.00
04/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	7675	8	8	8	0.00
04/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	9588	9	10	9	0.00
04/03/2021	R248 On 04-November-21			Bond Future	11.36	80.1987	79.9499	80.1987	0.00
04/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	10445	11	10	11	0.00
04/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	10404	11	10	11	0.00
04/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	10486	11	10	11	0.00
04/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1494	1	1	1	0.00
04/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1521	1	2	1	0.00
04/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1507	1	2	1	0.00
04/03/2021	R248 On 03-February-22			Bond Future	11.56	81.1002	80.8484	81.1002	0.00
04/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	4978	5	5	5	0.00
04/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	4945	5	5	5	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
04/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	4913	5	5	5	0.00
04/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	5460	5	5	5	0.00
04/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	5527	5	6	5	0.00
04/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	5494	5	5	5	0.00