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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	2025 On 04-February-21			Bond Future	149.38	149.3823	149.3823	149.3823	0.00
05/02/2021	2025 On 06-May-21			Bond Future	151.01	151.0153	151.0060	151.0153	8,230.00
05/02/2021	2025 On 05-August-21			Bond Future	151.15	151.1614	151.1488	151.1614	0.00
05/02/2021	2025 On 04-November-21			Bond Future	152.80	152.8085	152.7972	152.8085	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
05/02/2021	2025 On 03-February-22			Bond Future	152.96	152.8551	152.9554	152.8551	0.00
05/02/2021	2029 On 04-February-21			Bond Future	106.74	106.7365	106.7365	106.7365	0.00
05/02/2021	2029 On 06-May-21			Bond Future	106.80	106.8419	106.7995	106.8419	2,382.00
05/02/2021	2029 On 05-August-21			Bond Future	107.98	108.0274	107.9823	108.0274	0.00
05/02/2021	2029 On 04-November-21			Bond Future	108.01	108.0552	108.0106	108.0552	0.00
05/02/2021	2029 On 03-February-22			Bond Future	109.22	109.1884	109.2226	109.1884	0.00
05/02/2021	2030 On 04-February-21			Bond Future	8.47	97.3119	8.4650	97.3119	0.00
05/02/2021	2030 On 06-May-21			Bond Future	8.62	98.5538	8.6200	98.5538	111,658.00
05/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	16204	16	16204	16	0.00
05/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1467	2	1467	2	0.00
05/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2969	3	2969	3	0.00
05/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2652	3	2652	3	300.00
05/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4393	4	4393	4	0.00
05/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11567	12	11567	12	0.00
05/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	16158	16	16158	16	0.00
05/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	16111	16	16111	16	0.00
05/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3493	4	3493	4	0.00
05/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4522	5	4522	5	0.00
05/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4958	5	4958	5	0.00
05/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4608	5	4608	5	300.00
05/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12591	13	12591	13	0.00
05/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7566	8	7566	8	0.00
05/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	709	1	709	1	700.00
05/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	8141	8	8141	8	0.00
05/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	4099	4	4099	4	0.00
05/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	212	0	212	0	0.00
05/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1036	1	1036	1	0.00
05/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	22	0	22	0	300.00
05/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	869	1	869	1	0.00
05/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	895	1	895	1	2,500.00
05/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1284	1	1284	1	5,000.00
05/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
05/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	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
05/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	40	0	40	0	0.00
05/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	935	1	935	1	700.00
05/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4645	5	4645	5	0.00
05/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	273	0	273	0	700.00
05/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	772	1	772	1	2,500.00
05/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1772	2	1772	2	0.00
05/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1566	2	1566	2	0.00
05/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
05/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3017	3	3017	3	0.00
05/02/2021	2030 On 05-August-21			Bond Future	8.80	95.6178	8.8044	95.6178	0.00
05/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8655	9	8655	9	0.00
05/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	721	1	721	1	200.00
05/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	9216	9	9216	9	0.00
05/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3417	4	3417	4	600.00
05/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2905	3	2905	3	200.00
05/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	5194	5	5194	5	600.00
05/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16657	17	16657	17	0.00
05/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	9173	9	9173	9	0.00
05/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	9129	9	9129	9	0.00
05/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	511	1	511	1	0.00
05/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	504	1	504	1	0.00
05/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	30	0	30	0	600.00
05/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7296	7	7296	7	0.00
05/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	594	1	594	1	200.00
05/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3044	3	3044	3	0.00
05/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1602	2	1602	2	0.00
05/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	497	1	497	1	0.00
05/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2591	3	2591	3	0.00
05/02/2021	2030 On 04-November-21			Bond Future	8.99	96.6376	8.9868	96.6376	0.00
05/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2822	3	2822	3	300.00
05/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12679	13	12679	13	0.00
05/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	9249	9	9249	9	0.00
05/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	9169	9	9169	9	0.00

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05/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1684	2	1684	2	300.00
05/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	9209	9	9209	9	0.00
05/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	818	1	818	1	0.00
05/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	827	1	827	1	0.00
05/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4028	4	4028	4	0.00
05/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	299	0	299	0	300.00
05/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5750	6	5750	6	0.00
05/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	809	1	809	1	0.00
05/02/2021	2030 On 03-February-22			Bond Future	9.18	93.6244	9.1841	93.6244	0.00
05/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4554	1	4554	1	0.00
05/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4584	1	4584	1	0.00
05/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4614	1	4614	1	0.00
05/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3210	0	3210	0	0.00
05/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3232	0	3232	0	0.00
05/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3254	0	3254	0	0.00
05/02/2021	2032 On 04-February-21			Bond Future	9.34	95.5574	9.3350	95.5574	0.00
05/02/2021	2032 On 06-May-21			Bond Future	9.52	92.5913	9.5158	92.5913	126,714.00
05/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14572	15	14572	15	0.00
05/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14523	15	14523	15	0.00
05/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5794	6	5794	6	736.00
05/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14622	15	14622	15	0.00
05/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16797	17	16797	17	0.00
05/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	22	0	22	0	0.00
05/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	23	0	23	0	0.00
05/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	7	0	7	0	736.00
05/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	851	1	851	1	0.00
05/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	23	0	23	0	0.00
05/02/2021	2032 On 05-August-21			Bond Future	9.71	93.5963	9.7077	93.5963	0.00
05/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	10010	10	10010	10	0.00
05/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	10054	10	10054	10	0.00
05/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	10099	10	10099	10	0.00
05/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	656	1	656	1	0.00
05/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	664	1	664	1	0.00

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05/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	672	1	672	1	0.00
05/02/2021	2032 On 04-November-21			Bond Future	9.91	90.4500	9.9061	90.4500	0.00
05/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15461	16	15461	16	0.00
05/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10775	11	10775	11	0.00
05/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2341	2	2341	2	700.00
05/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3684	4	3684	4	700.00
05/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10691	11	10691	11	0.00
05/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10733	11	10733	11	0.00
05/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	877	1	877	1	0.00
05/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	886	1	886	1	0.00
05/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	896	1	896	1	0.00
05/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5850	6	5850	6	0.00
05/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	253	0	253	0	700.00
05/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4137	4	4137	4	0.00
05/02/2021	2032 On 03-February-22			Bond Future	10.12	91.3764	10.1155	91.3764	0.00
05/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1639	0	1639	0	198.00
05/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5517	2	5517	2	0.00
05/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5550	0	5550	0	0.00
05/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3623	0	3623	0	0.00
05/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5483	2	5483	2	0.00
05/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	5450	2	5450	2	0.00
05/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3721	0	3721	0	0.00
05/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3653	0	3653	0	198.00
05/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3698	0	3698	0	0.00
05/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5404	0	5404	0	198.00
05/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	8956	0	8956	0	0.00
05/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3675	0	3675	0	0.00
05/02/2021	2033 On 04-February-21			Bond Future	101.31	101.3092	101.3092	101.3092	0.00
05/02/2021	2033 On 06-May-21			Bond Future	101.65	101.5996	101.6517	101.5996	8,934.00
05/02/2021	2033 On 05-August-21			Bond Future	102.78	102.7268	102.7773	102.7268	0.00
05/02/2021	2033 On 04-November-21			Bond Future	102.67	102.6226	102.6747	102.6226	0.00
05/02/2021	2033 On 03-February-22			Bond Future	103.83	103.6989	103.8268	103.6989	0.00
05/02/2021	2037 On 04-February-21			Bond Future	10.36	85.8629	10.3550	85.8629	0.00

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05/02/2021	2037 On 06-May-21			Bond Future	10.57	86.8885	10.5686	86.8885	130,087.00
05/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11439	12	11439	12	0.00
05/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11389	12	11389	12	0.00
05/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11339	12	11339	12	0.00
05/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	208	0	208	0	0.00
05/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	215	0	215	0	0.00
05/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	211	0	211	0	0.00
05/02/2021	2037 On 05-August-21			Bond Future	10.77	83.5756	10.7737	83.5756	0.00
05/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9952	10	9952	10	0.00
05/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10038	10	10038	10	0.00
05/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9995	10	9995	10	0.00
05/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1080	1	1080	1	0.00
05/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1091	1	1091	1	0.00
05/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1068	1	1068	1	0.00
05/02/2021	2037 On 04-November-21			Bond Future	10.97	84.4672	10.9735	84.4672	0.00
05/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11643	12	11643	12	0.00
05/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11602	12	11602	12	0.00
05/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11684	12	11684	12	0.00
05/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1132	1	1132	1	0.00
05/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1142	1	1142	1	0.00
05/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1121	1	1121	1	0.00
05/02/2021	2037 On 03-February-22			Bond Future	11.19	81.0788	11.1872	81.0788	0.00
05/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	6032	2	6032	2	0.00
05/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5998	2	5998	2	0.00
05/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5965	2	5965	2	0.00
05/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4326	0	4326	0	0.00
05/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4378	0	4378	0	0.00
05/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4352	0	4352	0	0.00
05/02/2021	2038 On 04-February-21			Bond Future	113.94	113.9437	113.9437	113.9437	0.00
05/02/2021	2038 On 06-May-21			Bond Future	116.50	115.8750	116.4969	115.8750	7,799.00
05/02/2021	2038 On 05-August-21			Bond Future	116.07	115.4402	116.0665	115.4402	0.00
05/02/2021	2038 On 04-November-21			Bond Future	117.33	116.6981	117.3324	116.6981	0.00
05/02/2021	2038 On 03-February-22			Bond Future	116.90	116.1713	116.8982	116.1713	0.00

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05/02/2021	2040 On 04-February-21			Bond Future	10.50	87.9818	10.5000	87.9818	0.00
05/02/2021	2040 On 06-May-21			Bond Future	10.71	89.0776	10.7096	89.0776	79,650.00
05/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11298	12	11298	12	0.00
05/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11246	12	11246	12	0.00
05/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16191	17	16191	17	0.00
05/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11350	12	11350	12	0.00
05/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6928	7	6928	7	300.00
05/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3434	4	3434	4	300.00
05/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1054	1	1054	1	0.00
05/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	280	0	280	0	0.00
05/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2582	2	2582	2	0.00
05/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	45	0	45	0	300.00
05/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	290	0	290	0	0.00
05/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	284	0	284	0	0.00
05/02/2021	2040 On 05-August-21			Bond Future	10.91	85.5382	10.9106	85.5382	0.00
05/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6805	7	6805	7	900.00
05/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21393	22	21393	22	0.00
05/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10950	11	10950	11	0.00
05/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4723	5	4723	5	900.00
05/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10905	11	10905	11	0.00
05/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10859	11	10859	11	0.00
05/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1038	1	1038	1	0.00
05/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3766	4	3766	4	0.00
05/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1061	1	1061	1	0.00
05/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	56	0	56	0	900.00
05/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1049	1	1049	1	0.00
05/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2552	2	2552	2	0.00
05/02/2021	2040 On 04-November-21			Bond Future	11.11	86.4506	11.1060	86.4506	0.00
05/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12091	12	12091	12	0.00
05/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12048	12	12048	12	0.00
05/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12006	12	12006	12	0.00
05/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1237	1	1237	1	0.00
05/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1226	1	1226	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
05/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1215	1	1215	1	0.00
05/02/2021	2040 On 03-February-22			Bond Future	11.31	82.8323	11.3147	82.8323	0.00
05/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6335	2	6335	2	0.00
05/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6299	2	6299	2	0.00
05/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6372	2	6372	2	0.00
05/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4656	0	4656	0	0.00
05/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4629	0	4629	0	0.00
05/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4602	0	4602	0	0.00
05/02/2021	2044 On 04-February-21			Bond Future	10.57	84.6090	10.5700	84.6090	0.00
05/02/2021	2044 On 06-May-21			Bond Future	10.79	85.5986	10.7926	85.5986	60,986.00
05/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10954	11	10954	11	0.00
05/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5434	6	5434	6	3,100.00
05/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2690	3	2690	3	3,100.00
05/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8166	9	8166	9	0.00
05/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10903	11	10903	11	0.00
05/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10851	11	10851	11	0.00
05/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5676	6	5676	6	0.00
05/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7626	8	7626	8	0.00
05/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4278	5	4278	5	0.00
05/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11211	12	11211	12	0.00
05/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	303	0	303	0	3,100.00
05/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	937	1	937	1	3,100.00
05/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1490	1	1490	1	3,100.00
05/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	342	0	342	0	0.00
05/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	336	0	336	0	0.00
05/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	796	1	796	1	0.00
05/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1579	1	1579	1	0.00
05/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2113	2	2113	2	3,100.00
05/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	330	0	330	0	0.00
05/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3362	3	3362	3	0.00
05/02/2021	2044 On 05-August-21			Bond Future	10.99	82.1466	10.9862	82.1466	0.00
05/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11109	11	11109	11	0.00
05/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11064	11	11064	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11154	12	11154	12	0.00
05/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1017	1	1017	1	0.00
05/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1028	1	1028	1	0.00
05/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1039	1	1039	1	0.00
05/02/2021	2044 On 04-November-21			Bond Future	11.17	83.0229	11.1741	83.0229	0.00
05/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11751	12	11751	12	0.00
05/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11709	12	11709	12	0.00
05/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11793	12	11793	12	0.00
05/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1321	1	1321	1	0.00
05/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1345	1	1345	1	0.00
05/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1333	1	1333	1	0.00
05/02/2021	2044 On 03-February-22			Bond Future	11.37	79.4946	11.3745	79.4946	0.00
05/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6300	2	6300	2	0.00
05/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	6228	2	6228	2	0.00
05/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6264	2	6264	2	0.00
05/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4801	0	4801	0	0.00
05/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4829	0	4829	0	0.00
05/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4774	0	4774	0	0.00
05/02/2021	2046 On 04-February-21			Bond Future	103.49	103.4932	103.4932	103.4932	0.00
05/02/2021	2046 On 06-May-21			Bond Future	102.93	102.7570	102.9329	102.7570	14,893.00
05/02/2021	2046 On 05-August-21			Bond Future	104.07	103.8972	104.0730	103.8972	0.00
05/02/2021	2046 On 04-November-21			Bond Future	103.40	103.2235	103.4022	103.2235	0.00
05/02/2021	2046 On 03-February-22			Bond Future	104.56	104.3058	104.5626	104.3058	0.00
05/02/2021	2050 On 04-February-21			Bond Future	105.33	105.3266	105.3266	105.3266	0.00
05/02/2021	2050 On 06-May-21			Bond Future	107.30	106.3972	107.2989	106.3972	10,968.00
05/02/2021	2050 On 05-August-21			Bond Future	106.56	105.6515	106.5608	105.6515	0.00
05/02/2021	2050 On 04-November-21			Bond Future	107.72	106.8026	107.7231	106.8026	0.00
05/02/2021	2050 On 03-February-22			Bond Future	106.99	105.9772	106.9860	105.9772	0.00
05/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	AL37 On 06-May-21			Index Future	802.06	801.8350	802.0620	801.8350	0.00
05/02/2021	AL37 On 05-August-21			Index Future	810.65	810.4420	810.6540	810.4420	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
05/02/2021	AL37 On 04-November-21			Index Future	819.39	819.1710	819.3930	819.1710	0.00
05/02/2021	AL37 On 03-February-22			Index Future	828.40	827.1200	828.3950	827.1200	0.00
05/02/2021	AL7T On 06-May-21			Index Future	901.22	902.3870	901.2200	902.3870	0.00
05/02/2021	AL7T On 05-August-21			Index Future	910.88	912.0730	910.8750	912.0730	0.00
05/02/2021	AL7T On 04-November-21			Index Future	920.69	921.8970	920.6940	921.8970	0.00
05/02/2021	AL7T On 03-February-22			Index Future	930.81	916.4900	930.8090	916.4900	0.00
05/02/2021	ALBI On 06-May-21			Index Future	785.99	787.5160	785.9870	787.5160	308.00
05/02/2021	ALBI On 05-August-21			Index Future	794.41	795.9690	794.4070	795.9690	0.00
05/02/2021	ALBI On 04-November-21			Index Future	802.97	804.5420	802.9710	804.5420	0.00
05/02/2021	ALBI On 03-February-22			Index Future	811.79	802.0100	811.7920	802.0100	0.00
05/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2021	ES33 On 04-February-21			Bond Future	11.02	79.3887	11.0150	79.3887	0.00
05/02/2021	ES33 On 06-May-21			Bond Future	11.27	76.5151	11.2695	76.5151	350.00
05/02/2021	ES33 On 05-August-21			Bond Future	11.51	77.3456	11.5141	77.3456	0.00
05/02/2021	ES33 On 04-November-21			Bond Future	11.77	74.3961	11.7675	74.3961	0.00
05/02/2021	ES33 On 03-February-22			Bond Future	12.04	75.1581	12.0388	75.1581	0.00
05/02/2021	ES42 On 04-February-21			Bond Future	11.54	78.5666	11.5400	78.5666	0.00
05/02/2021	ES42 On 06-May-21			Bond Future	11.81	75.1517	11.8126	75.1517	4,779.00
05/02/2021	ES42 On 05-August-21			Bond Future	12.04	75.9681	12.0446	75.9681	0.00
05/02/2021	ES42 On 04-November-21			Bond Future	12.29	72.5207	12.2862	72.5207	0.00
05/02/2021	ES42 On 03-February-22			Bond Future	12.54	73.2629	12.5362	73.2629	0.00
05/02/2021	GOVI On 06-May-21			GOVI	776.94	778.4170	776.9410	778.4170	969.00
05/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	982510	100	982510	100	0.00
05/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	982610	100	982610	100	0.00
05/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	982710	100	982710	100	0.00
05/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 05-August-21			GOVI	785.26	786.7720	785.2640	786.7720	0.00
05/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	661140	68	661140	68	0.00
05/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	661240	68	661240	68	0.00
05/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	661340	68	661340	68	0.00
05/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 05-August-21	719.15	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
05/02/2021	GOVI On 04-November-21			GOVI	793.73	795.2460	793.7300	795.2460	0.00
05/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	653100	67	653100	67	0.00
05/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	653300	67	653300	67	0.00
05/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	653200	67	653200	67	0.00
05/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 03-February-22			GOVI	802.45	792.7500	802.4490	792.7500	0.00
05/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	96990	0	96990	0	0.00
05/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	97090	0	97090	0	0.00
05/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	96890	0	96890	0	0.00
05/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
05/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2021	IGOV On 06-May-21			Index Future	279.85	279.1020	279.8520	279.1020	974.00
05/02/2021	IGOV On 05-August-21			Index Future	282.92	282.1660	282.9180	282.1660	0.00
05/02/2021	IGOV On 04-November-21			Index Future	286.04	285.2730	286.0350	285.2730	0.00
05/02/2021	IGOV On 03-February-22			Index Future	289.25	285.5000	289.2450	285.5000	0.00
05/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
05/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
05/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.39	89.3800	89.3900	89.3800	0.00
05/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.65	90.6400	90.6500	90.6400	51.00
05/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.08	90.0600	90.0800	90.0600	0.00
05/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.18	90.1400	90.1800	90.1400	0.00
05/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.30	93.2400	93.3000	93.2400	0.00
05/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.76	93.6900	93.7600	93.6900	0.00
05/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.09	86.0200	86.0900	86.0200	0.00
05/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.56	91.4800	91.5600	91.4800	0.00
05/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/02/2021	IS10 On 17-December-25			Interest Rate Swap	77.97	77.8600	77.9700	77.8600	0.00
05/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.34	74.2300	74.3400	74.2300	0.00
05/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.58	72.4700	72.5800	72.4700	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
05/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.44	74.3400	74.4400	74.3400	0.00
05/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.32	78.2400	78.3200	78.2400	0.00
05/02/2021	IS10 On 15-March-27			Interest Rate Swap	76.70	76.6200	76.7000	76.6200	0.00
05/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.67	78.6000	78.6700	78.6000	0.00
05/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.42	84.3700	84.4200	84.3700	0.00
05/02/2021	IS10 On 20-December-27			Interest Rate Swap	84.74	84.7100	84.7400	84.7100	0.00
05/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.61	77.6100	77.6100	77.6100	0.00
05/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.43	85.4900	85.4300	85.4900	0.00
05/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
05/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3550	3.6550	96.3550	0.00
05/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.64	96.3700	3.6400	96.3700	0.00
05/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.65	96.3700	3.6500	96.3700	0.00
05/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.65	96.3450	3.6450	96.3450	0.00
05/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.66	96.3300	3.6600	96.3300	0.00
05/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.3000	3.7100	96.3000	30,000.00
05/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.1400	3.9000	96.1400	0.00
05/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.02	96.0500	4.0200	96.0500	0.00
05/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.27	95.8150	4.2700	95.8150	20,001.00
05/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.38	95.7250	4.3750	95.7250	0.00
05/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.57	95.5050	4.5700	95.5050	0.00
05/02/2021	R023 On 04-February-21			Bond Future	4.62	109.5367	4.6150	109.5367	0.00
05/02/2021	R023 On 06-May-21			Bond Future	4.71	106.7276	4.7145	106.7276	40,662.00
05/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4900	5	4900	5	0.00
05/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4884	5	4884	5	0.00
05/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4917	5	4917	5	0.00
05/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R023 On 05-August-21			Bond Future	4.78	107.8855	4.7767	107.8855	0.00
05/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	1021	1	1021	1	0.00
05/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	1009	1	1009	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
05/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	997	1	997	1	0.00
05/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	218	0	218	0	0.00
05/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	215	0	215	0	0.00
05/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	212	0	212	0	0.00
05/02/2021	R023 On 04-November-21			Bond Future	4.87	105.1289	4.8653	105.1289	0.00
05/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	545	1	545	1	0.00
05/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	538	1	538	1	0.00
05/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	530	1	530	1	0.00
05/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	485	0	485	0	0.00
05/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	480	0	480	0	0.00
05/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	475	0	475	0	0.00
05/02/2021	R023 On 03-February-22			Bond Future	4.98	106.2062	4.9832	106.2062	0.00
05/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	527	0	527	0	0.00
05/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	521	0	521	0	0.00
05/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	534	0	534	0	0.00
05/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	433	0	433	0	0.00
05/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	442	0	442	0	0.00
05/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	437	0	437	0	0.00
05/02/2021	R035 On 04-February-21			Bond Future	10.09	94.9739	10.0850	94.9739	0.00
05/02/2021	R035 On 06-May-21			Bond Future	10.30	91.5485	10.3023	91.5485	104,315.00
05/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12549	13	12549	13	0.00
05/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12498	13	12498	13	0.00
05/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5967	6	5967	6	0.00
05/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3143	3	3143	3	600.00
05/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6454	7	6454	7	600.00
05/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15350	16	15350	16	0.00
05/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7283	7	7283	7	0.00
05/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4843	5	4843	5	1,650.00
05/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10796	11	10796	11	0.00
05/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12601	13	12601	13	0.00
05/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3724	4	3724	4	0.00
05/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1990	2	1990	2	500.00
05/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8407	9	8407	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
05/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14645	15	14645	15	0.00
05/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2581	3	2581	3	223.00
05/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	53	0	53	0	1,650.00
05/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3001	3	3001	3	0.00
05/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	552	1	552	1	1,650.00
05/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2489	2	2489	2	0.00
05/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	39	0	39	0	600.00
05/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2079	2	2079	2	500.00
05/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3711	4	3711	4	0.00
05/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	128	0	128	0	0.00
05/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	125	0	125	0	0.00
05/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	242	0	242	0	223.00
05/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	797	1	797	1	223.00
05/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1519	1	1519	1	0.00
05/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1003	1	1003	1	0.00
05/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1134	1	1134	1	500.00
05/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	123	0	123	0	0.00
05/02/2021	R035 On 05-August-21			Bond Future	10.50	92.5418	10.5041	92.5418	0.00
05/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4816	5	4816	5	0.00
05/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2403	3	2403	3	100.00
05/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7311	7	7311	7	0.00
05/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45784	46	45784	46	0.00
05/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1906	2	1906	2	100.00
05/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46017	46	46017	46	0.00
05/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45901	46	45901	46	0.00
05/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3103	3	3103	3	100.00
05/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5651	6	5651	6	0.00
05/02/2021	R035 On 04-November-21			Bond Future	10.71	89.0546	10.7119	89.0546	0.00
05/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17156	17	17156	17	0.00
05/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8415	9	8415	9	0.00

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05/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2964	3	2964	3	782.00
05/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11553	12	11553	12	0.00
05/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11511	12	11511	12	0.00
05/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2669	3	2669	3	400.00
05/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4120	4	4120	4	400.00
05/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5702	6	5702	6	0.00
05/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11595	12	11595	12	0.00
05/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1081	1	1081	1	0.00
05/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3410	3	3410	3	782.00
05/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6102	6	6102	6	0.00
05/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2171	2	2171	2	782.00
05/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4707	5	4707	5	0.00
05/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6547	6	6547	6	0.00
05/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1101	1	1101	1	0.00
05/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1091	1	1091	1	0.00
05/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	283	0	283	0	400.00
05/02/2021	R035 On 03-February-22			Bond Future	10.93	89.9669	10.9342	89.9669	0.00
05/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1915	0	1915	0	683.00
05/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	6023	2	6023	2	0.00
05/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6556	0	6556	0	0.00
05/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5955	2	5955	2	0.00
05/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4148	0	4148	0	0.00
05/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5989	2	5989	2	0.00
05/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4195	0	4195	0	0.00
05/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4221	0	4221	0	0.00
05/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3815	0	3815	0	683.00
05/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4169	0	4169	0	0.00
05/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5923	0	5923	0	683.00
05/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10022	0	10022	0	0.00
05/02/2021	R186 On 04-February-21			Bond Future	6.63	119.9739	6.6300	119.9739	0.00
05/02/2021	R186 On 06-May-21			Bond Future	6.77	121.2173	6.7661	121.2173	107,388.00
05/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18365	18	18365	18	0.00
05/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3269	3	3269	3	0.00

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05/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18324	18	18324	18	0.00
05/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18283	18	18283	18	0.00
05/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	591	1	591	1	15,177.00
05/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/02/2021	R186 On 05-August-21			Bond Future	6.91	117.2516	6.9140	117.2516	0.00
05/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	8130	8	8130	8	0.00
05/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	8089	8	8089	8	0.00
05/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	8048	8	8048	8	0.00
05/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	186	0	186	0	0.00
05/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	183	0	183	0	0.00
05/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	179	0	179	0	0.00
05/02/2021	R186 On 04-November-21			Bond Future	7.07	118.5020	7.0708	118.5020	0.00
05/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5561	6	5561	6	0.00
05/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5528	5	5528	5	0.00
05/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5495	5	5495	5	0.00
05/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	920	1	920	1	0.00
05/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	909	1	909	1	0.00
05/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	898	1	898	1	0.00
05/02/2021	R186 On 03-February-22			Bond Future	7.24	114.4368	7.2419	114.4368	0.00
05/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2798	0	2798	0	0.00
05/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2821	0	2821	0	0.00
05/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2844	0	2844	0	0.00
05/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2591	0	2591	0	0.00
05/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2611	0	2611	0	0.00
05/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2632	0	2632	0	0.00
05/02/2021	R197 On 04-February-21			Bond Future	319.13	319.1278	319.1278	319.1278	0.00
05/02/2021	R197 On 06-May-21			Bond Future	322.26	322.3716	322.2599	322.3716	2,121.00
05/02/2021	R197 On 05-August-21			Bond Future	317.83	317.9509	317.8314	317.9509	0.00
05/02/2021	R197 On 04-November-21			Bond Future	321.30	321.4157	321.2979	321.4157	0.00
05/02/2021	R197 On 03-February-22			Bond Future	316.81	316.6964	316.8119	316.6964	0.00
05/02/2021	R202 On 04-February-21			Bond Future	223.16	223.1592	223.1592	223.1592	0.00

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05/02/2021	R202 On 06-May-21			Bond Future	226.91	225.4275	226.9067	225.4275	8,028.00
05/02/2021	R202 On 05-August-21			Bond Future	225.17	223.6807	225.1716	223.6807	0.00
05/02/2021	R202 On 04-November-21			Bond Future	227.63	226.1181	227.6273	226.1181	0.00
05/02/2021	R202 On 03-February-22			Bond Future	225.88	224.1926	225.8838	224.1926	0.00
05/02/2021	R209 On 04-February-21			Bond Future	10.03	73.1611	10.0250	73.1611	0.00
05/02/2021	R209 On 06-May-21			Bond Future	10.22	70.8697	10.2169	70.8697	26,585.00
05/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10713	11	10713	11	0.00
05/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3818	4	3818	4	0.00
05/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7924	8	7924	8	0.00
05/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2637	3	2637	3	5,325.00
05/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6452	7	6452	7	0.00
05/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10669	11	10669	11	0.00
05/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10625	11	10625	11	0.00
05/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1347	1	1347	1	6,050.00
05/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5393	6	5393	6	0.00
05/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1936	2	1936	2	0.00
05/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10756	11	10756	11	0.00
05/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	884	0	884	0	2,150.00
05/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2952	3	2952	3	1,000.00
05/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4171	4	4171	4	0.00
05/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	136	0	136	0	9,150.00
05/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	998	1	998	1	3,500.00
05/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3228	3	3228	3	0.00
05/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	144	0	144	0	0.00
05/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5285	0	5285	0	0.00
05/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	141	0	141	0	0.00
05/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	738	1	738	1	9,150.00
05/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	427	0	427	0	3,750.00
05/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2443	2	2443	2	0.00
05/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1617	2	1617	2	6,250.00
05/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	138	0	138	0	0.00
05/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2176	2	2176	2	0.00
05/02/2021	R209 On 05-August-21			Bond Future	10.39	71.6390	10.3942	71.6390	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
05/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8480	9	8480	9	0.00
05/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8442	9	8442	9	0.00
05/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8518	9	8518	9	0.00
05/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1038	1	1038	1	0.00
05/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1060	1	1060	1	0.00
05/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1049	1	1049	1	0.00
05/02/2021	R209 On 04-November-21			Bond Future	10.58	69.2632	10.5755	69.2632	1,795.00
05/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1557	2	1557	2	3,750.00
05/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9446	10	9446	10	0.00
05/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3843	4	3843	4	0.00
05/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8813	9	8813	9	0.00
05/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9481	10	9481	10	0.00
05/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9411	10	9411	10	0.00
05/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1246	1	1246	1	0.00
05/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1470	2	1470	2	5,500.00
05/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1257	1	1257	1	0.00
05/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1268	1	1268	1	0.00
05/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4267	4	4267	4	5,500.00
05/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7963	8	7963	8	0.00
05/02/2021	R209 On 03-February-22			Bond Future	10.76	69.9727	10.7648	69.9727	0.00
05/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5370	2	5370	2	0.00
05/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5309	2	5309	2	0.00
05/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5340	2	5340	2	0.00
05/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3917	0	3917	0	0.00
05/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3939	0	3939	0	0.00
05/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3894	0	3894	0	0.00
05/02/2021	R210 On 04-February-21			Bond Future	198.00	198.0012	198.0012	198.0012	0.00
05/02/2021	R210 On 06-May-21			Bond Future	197.62	197.5578	197.6155	197.5578	1,183.00
05/02/2021	R210 On 05-August-21			Bond Future	199.80	199.7499	199.8042	199.7499	0.00
05/02/2021	R210 On 04-November-21			Bond Future	199.25	199.1889	199.2457	199.1889	0.00
05/02/2021	R210 On 03-February-22			Bond Future	201.48	201.2777	201.4816	201.2777	0.00
05/02/2021	R212 On 04-February-21			Bond Future	170.26	170.2609	170.2609	170.2609	0.00
05/02/2021	R212 On 06-May-21			Bond Future	172.00	171.9915	171.9994	171.9915	3,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2021	R212 On 05-August-21			Bond Future	171.57	171.5695	171.5738	171.5695	0.00
05/02/2021	R212 On 04-November-21			Bond Future	173.45	173.4390	173.4451	173.4390	0.00
05/02/2021	R213 On 04-February-21			Bond Future	8.95	90.4034	8.9450	90.4034	0.00
05/02/2021	R213 On 06-May-21			Bond Future	9.10	88.0450	9.0972	88.0450	9,159.00
05/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14518	15	14518	15	0.00
05/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14473	15	14473	15	0.00
05/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14564	15	14564	15	0.00
05/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	9	0	9	0	0.00
05/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	10	0	0.00
05/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	10	0	0.00
05/02/2021	R213 On 05-August-21			Bond Future	9.28	89.0002	9.2771	89.0002	0.00
05/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8670	9	8670	9	0.00
05/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	6131	6	6131	6	0.00
05/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	9000	9	9000	9	0.00
05/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3298	3	3298	3	200.00
05/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8959	9	8959	9	0.00
05/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8917	9	8917	9	0.00
05/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	637	1	637	1	0.00
05/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	629	1	629	1	0.00
05/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1424	1	1424	1	200.00
05/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2943	3	2943	3	0.00
05/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	621	1	621	1	0.00
05/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	687	1	687	1	200.00
05/02/2021	R213 On 04-November-21			Bond Future	9.46	86.4204	9.4646	86.4204	0.00
05/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9317	10	9317	10	0.00
05/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	9278	9	9278	9	0.00
05/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9355	10	9355	10	0.00
05/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	929	1	929	1	0.00
05/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	920	1	920	1	0.00
05/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	910	1	910	1	0.00
05/02/2021	R213 On 03-February-22			Bond Future	9.67	87.3059	9.6661	87.3059	0.00
05/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4915	2	4915	2	0.00
05/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4885	2	4885	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
05/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4945	2	4945	2	0.00
05/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3297	0	3297	0	0.00
05/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3340	0	3340	0	0.00
05/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3319	0	3319	0	0.00
05/02/2021	R214 On 04-February-21			Bond Future	10.42	70.1881	10.4200	70.1881	0.00
05/02/2021	R214 On 06-May-21			Bond Future	10.63	67.6706	10.6338	67.6706	12,697.00
05/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9036	9	9036	9	0.00
05/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8994	9	8994	9	0.00
05/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8952	9	8952	9	0.00
05/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	345	0	345	0	0.00
05/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	339	0	339	0	0.00
05/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	334	0	334	0	0.00
05/02/2021	R214 On 05-August-21			Bond Future	10.81	68.4049	10.8107	68.4049	0.00
05/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7868	8	7868	8	0.00
05/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7904	8	7904	8	0.00
05/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7833	8	7833	8	0.00
05/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1402	1	1402	1	0.00
05/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1429	1	1429	1	0.00
05/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1416	1	1416	1	0.00
05/02/2021	R214 On 04-November-21			Bond Future	10.99	65.8576	10.9913	65.8576	0.00
05/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9140	9	9140	9	0.00
05/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9106	9	9106	9	0.00
05/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9073	9	9073	9	0.00
05/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1558	2	1558	2	0.00
05/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1533	2	1533	2	0.00
05/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1545	2	1545	2	0.00
05/02/2021	R214 On 03-February-22			Bond Future	11.18	66.5322	11.1828	66.5322	0.00
05/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5376	1	5376	1	0.00
05/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5347	1	5347	1	0.00
05/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5406	1	5406	1	0.00
05/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4224	0	4224	0	0.00
05/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4200	0	4200	0	0.00
05/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4176	0	4176	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
05/02/2021	R248 On 04-February-21			Bond Future	10.50	88.3230	10.4950	88.3230	0.00
05/02/2021	R248 On 06-May-21			Bond Future	10.70	84.9455	10.7006	84.9455	126,201.00
05/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11184	12	11184	12	0.00
05/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11132	12	11132	12	0.00
05/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11237	12	11237	12	0.00
05/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	313	0	313	0	0.00
05/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	324	0	324	0	0.00
05/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	318	0	318	0	0.00
05/02/2021	R248 On 05-August-21			Bond Future	10.88	85.8672	10.8799	85.8672	0.00
05/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11451	12	11451	12	0.00
05/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11405	12	11405	12	0.00
05/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11497	12	11497	12	0.00
05/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1004	1	1004	1	0.00
05/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	993	1	993	1	0.00
05/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	983	1	983	1	0.00
05/02/2021	R248 On 04-November-21			Bond Future	11.06	82.3719	11.0629	82.3719	0.00
05/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12224	13	12224	13	0.00
05/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12181	13	12181	13	0.00
05/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12266	13	12266	13	0.00
05/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1237	1	1237	1	0.00
05/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1259	1	1259	1	0.00
05/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1248	1	1248	1	0.00
05/02/2021	R248 On 03-February-22			Bond Future	11.26	83.2156	11.2575	83.2156	0.00
05/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6336	2	6336	2	0.00
05/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6299	2	6299	2	0.00
05/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6263	2	6263	2	0.00
05/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4777	0	4777	0	0.00
05/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4836	0	4836	0	0.00
05/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4806	0	4806	0	0.00