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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	2025 On 06-May-21			Bond Future	150.20	150.3807	150.1976	150.3807	5,536.00
06/04/2021	2025 On 05-August-21			Bond Future	150.29	150.4772	150.2898	150.4772	0.00
06/04/2021	2025 On 04-November-21			Bond Future	151.98	152.1705	151.9826	152.1705	0.00
06/04/2021	2025 On 03-February-22			Bond Future	152.17	152.3546	152.1666	152.3546	0.00
06/04/2021	2029 On 06-May-21			Bond Future	108.05	108.9106	108.0507	108.9106	2,808.00
06/04/2021	2029 On 05-August-21			Bond Future	109.21	110.0888	109.2149	110.0888	0.00
06/04/2021	2029 On 04-November-21			Bond Future	109.30	110.1771	109.2977	110.1771	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
06/04/2021	2029 On 03-February-22			Bond Future	110.55	111.4381	110.5470	111.4381	0.00
06/04/2021	2030 On 06-May-21			Bond Future	9.52	92.7712	9.5203	92.7712	114,969.00
06/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11078	11	11078	11	0.00
06/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	508	0	508	0	0.00
06/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	90	0	90	0	0.00
06/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	404	0	404	0	0.00
06/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	316	0	316	0	300.00
06/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	941	1	941	1	0.00
06/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	6526	6	6526	6	0.00
06/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11032	11	11032	11	0.00
06/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	10986	10	10986	10	0.00
06/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	448	0	448	0	0.00
06/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	575	1	575	1	0.00
06/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1001	1	1001	1	0.00
06/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1217	1	1217	1	0.00
06/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1042	1	1042	1	300.00
06/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	7509	7	7509	7	0.00
06/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	2967	3	2967	3	0.00
06/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	22	0	22	0	700.00
06/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	3435	3	3435	3	0.00
06/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	811	1	811	1	0.00
06/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	635	1	635	1	0.00
06/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2876	3	2876	3	0.00
06/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	69	0	69	0	300.00
06/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	2431	3	2431	3	0.00
06/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	2503	3	2503	3	0.00
06/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	3494	4	3494	4	5,000.00
06/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	6	0	6	0	0.00
06/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	5	0	5	0	0.00
06/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	127	0	127	0	0.00
06/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	2611	3	2611	3	700.00
06/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	9086	10	9086	10	0.00
06/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	803	1	803	1	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3943	4	3943	4	2,500.00
06/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	2159	3	2159	3	0.00
06/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	4565	5	4565	5	0.00
06/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	4130	5	4130	5	0.00
06/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	3715	4	3715	4	2,500.00
06/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	6769	7	6769	7	0.00
06/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	5	0	0.00
06/04/2021	2030 On 05-August-21			Bond Future	9.75	89.7466	9.7518	89.7466	0.00
06/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3089	3	3089	3	0.00
06/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	4770	4	4770	4	0.00
06/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	243	0	243	0	200.00
06/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5223	5	5223	5	0.00
06/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1366	1	1366	1	600.00
06/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1182	1	1182	1	479.00
06/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4273	4	4273	4	0.00
06/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1111	1	1111	1	200.00
06/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2343	2	2343	2	600.00
06/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	11660	11	11660	11	0.00
06/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5187	5	5187	5	0.00
06/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5152	5	5152	5	0.00
06/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1746	2	1746	2	0.00
06/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1731	2	1731	2	0.00
06/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	246	0	246	0	600.00
06/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	12030	13	12030	13	0.00
06/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1922	2	1922	2	200.00
06/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	6463	7	6463	7	0.00
06/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3963	4	3963	4	0.00
06/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1716	2	1716	2	0.00
06/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5752	6	5752	6	0.00
06/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	3098	3	3098	3	479.00
06/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	6249	7	6249	7	0.00
06/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	2192	2	2192	2	479.00
06/04/2021	2030 On 04-November-21			Bond Future	9.97	90.7362	9.9704	90.7362	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
06/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3603	3	3603	3	1,102.00
06/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1397	1	1397	1	300.00
06/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	8472	8	8472	8	0.00
06/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	5676	5	5676	5	0.00
06/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	5610	5	5610	5	0.00
06/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2065	2	2065	2	1,102.00
06/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	7859	7	7859	7	0.00
06/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	5643	5	5643	5	0.00
06/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	849	1	849	1	300.00
06/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7839	8	7839	8	0.00
06/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1327	1	1327	1	300.00
06/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2487	3	2487	3	0.00
06/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2503	3	2503	3	0.00
06/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	10150	11	10150	11	0.00
06/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2471	3	2471	3	0.00
06/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	6133	7	6133	7	0.00
06/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1548	2	1548	2	1,102.00
06/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3965	4	3965	4	0.00
06/04/2021	2030 On 03-February-22			Bond Future	10.21	87.7498	10.2106	87.7498	0.00
06/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	2995	3	2995	3	0.00
06/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2300	2	2300	2	0.00
06/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2281	2	2281	2	0.00
06/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	924	1	924	1	101.00
06/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2134	2	2134	2	0.00
06/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2319	2	2319	2	0.00
06/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	6189	7	6189	7	0.00
06/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	6529	7	6529	7	101.00
06/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	10558	11	10558	11	0.00
06/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	6256	7	6256	7	0.00
06/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	6222	7	6222	7	0.00
06/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	5160	6	5160	6	101.00
06/04/2021	2032 On 06-May-21			Bond Future	10.34	86.6894	10.3397	86.6894	137,207.00
06/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	9588	9	9588	9	0.00

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06/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	9540	9	9540	9	0.00
06/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	1812	2	1812	2	736.00
06/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	9637	9	9637	9	0.00
06/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	11799	11	11799	11	0.00
06/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	37	0	37	0	0.00
06/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	40	0	40	0	0.00
06/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	9	0	9	0	736.00
06/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1869	2	1869	2	0.00
06/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	39	0	39	0	0.00
06/04/2021	2032 On 05-August-21			Bond Future	10.57	87.6055	10.5712	87.6055	0.00
06/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6074	6	6074	6	0.00
06/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6112	6	6112	6	0.00
06/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6150	6	6150	6	0.00
06/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1788	2	1788	2	0.00
06/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1803	2	1803	2	0.00
06/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1818	2	1818	2	0.00
06/04/2021	2032 On 04-November-21			Bond Future	10.80	84.4257	10.8007	84.4257	0.00
06/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	11133	11	11133	11	0.00
06/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1302	1	1302	1	700.00
06/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7175	7	7175	7	0.00
06/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7103	7	7103	7	0.00
06/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7139	7	7139	7	0.00
06/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2024	2	2024	2	700.00
06/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2382	3	2382	3	0.00
06/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2412	3	2412	3	0.00
06/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	9917	11	9917	11	0.00
06/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2397	3	2397	3	0.00
06/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	1030	1	1030	1	700.00
06/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	7582	8	7582	8	0.00
06/04/2021	2032 On 03-February-22			Bond Future	11.05	85.3727	11.0459	85.3727	0.00
06/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2402	2	2402	2	0.00
06/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1055	1	1055	1	97.00
06/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	848	1	848	1	198.00

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06/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3006	3	3006	3	0.00
06/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3028	3	3028	3	0.00
06/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	1870	2	1870	2	0.00
06/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3518	3	3518	3	0.00
06/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	2962	3	2962	3	0.00
06/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	2984	3	2984	3	0.00
06/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	6342	7	6342	7	0.00
06/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	6376	7	6376	7	0.00
06/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	6274	7	6274	7	198.00
06/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	5601	6	5601	6	97.00
06/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	8795	9	8795	9	198.00
06/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	13309	14	13309	14	0.00
06/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	6308	7	6308	7	0.00
06/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	7405	8	7405	8	97.00
06/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	12059	13	12059	13	0.00
06/04/2021	2033 On 06-May-21			Bond Future	102.61	102.5988	102.6089	102.5988	10,050.00
06/04/2021	2033 On 05-August-21			Bond Future	103.71	103.7086	103.7144	103.7086	0.00
06/04/2021	2033 On 04-November-21			Bond Future	103.66	103.6510	103.6612	103.6510	0.00
06/04/2021	2033 On 03-February-22			Bond Future	104.85	104.8373	104.8461	104.8373	0.00
06/04/2021	2037 On 06-May-21			Bond Future	11.26	81.3497	11.2625	81.3497	128,524.00
06/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	7047	6	7047	6	0.00
06/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	6998	6	6998	6	0.00
06/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	6950	6	6950	6	0.00
06/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	269	0	269	0	0.00
06/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	280	0	280	0	0.00
06/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	274	0	274	0	0.00
06/04/2021	2037 On 05-August-21			Bond Future	11.50	77.9541	11.5010	77.9541	0.00
06/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	6498	6	6498	6	0.00
06/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	6537	6	6537	6	0.00
06/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	6575	6	6575	6	0.00
06/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	2163	3	2163	3	0.00
06/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	2147	2	2147	2	0.00
06/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	2131	2	2131	2	0.00

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06/04/2021	2037 On 04-November-21			Bond Future	11.73	78.8139	11.7251	78.8139	0.00
06/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	8483	8	8483	8	0.00
06/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	8446	8	8446	8	0.00
06/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	6610	6	6610	6	0.00
06/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4113	4	4113	4	600.00
06/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	8521	8	8521	8	0.00
06/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2517	3	2517	3	0.00
06/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	3386	4	3386	4	792.00
06/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	5493	6	5493	6	0.00
06/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2531	3	2531	3	0.00
06/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2503	3	2503	3	0.00
06/04/2021	2037 On 03-February-22			Bond Future	11.97	75.4437	11.9678	75.4437	0.00
06/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	3756	3	3756	3	0.00
06/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	3731	3	3731	3	0.00
06/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	3706	3	3706	3	0.00
06/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	6629	7	6629	7	0.00
06/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	6698	7	6698	7	0.00
06/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	6664	7	6664	7	0.00
06/04/2021	2038 On 06-May-21			Bond Future	115.67	115.5818	115.6706	115.5818	7,969.00
06/04/2021	2038 On 05-August-21			Bond Future	115.20	115.1105	115.2000	115.1105	0.00
06/04/2021	2038 On 04-November-21			Bond Future	116.50	116.4061	116.4977	116.4061	0.00
06/04/2021	2038 On 03-February-22			Bond Future	116.08	115.9863	116.0821	115.9863	0.00
06/04/2021	2040 On 06-May-21			Bond Future	11.34	83.6251	11.3352	83.6251	84,776.00
06/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	7049	6	7049	6	0.00
06/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	6998	6	6998	6	0.00
06/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	11888	11	11888	11	0.00
06/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	7100	6	7100	6	0.00
06/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	815	1	815	1	300.00
06/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	3045	3	3045	3	300.00
06/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	1459	2	1459	2	0.00
06/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	318	1	318	1	0.00
06/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	4251	5	4251	5	0.00
06/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	31	0	31	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	330	1	330	1	0.00
06/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	324	1	324	1	0.00
06/04/2021	2040 On 05-August-21			Bond Future	11.57	80.0032	11.5668	80.0032	0.00
06/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4029	4	4029	4	900.00
06/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	17160	16	17160	16	0.00
06/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	7556	7	7556	7	0.00
06/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2547	2	2547	2	900.00
06/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	7514	7	7514	7	0.00
06/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	7473	7	7473	7	0.00
06/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	2005	2	2005	2	0.00
06/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	5950	7	5950	7	0.00
06/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	2035	2	2035	2	0.00
06/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	183	0	183	0	900.00
06/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	2020	2	2020	2	0.00
06/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	4136	5	4136	5	0.00
06/04/2021	2040 On 04-November-21			Bond Future	11.78	80.8857	11.7839	80.8857	0.00
06/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	9107	9	9107	9	0.00
06/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	9068	9	9068	9	0.00
06/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9028	8	9028	8	0.00
06/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2637	3	2637	3	0.00
06/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2623	3	2623	3	0.00
06/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2609	3	2609	3	0.00
06/04/2021	2040 On 03-February-22			Bond Future	12.02	77.2885	12.0190	77.2885	0.00
06/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4119	4	4119	4	0.00
06/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4092	4	4092	4	0.00
06/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4147	4	4147	4	0.00
06/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	6858	7	6858	7	0.00
06/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	6822	7	6822	7	0.00
06/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	6786	7	6786	7	0.00
06/04/2021	2044 On 06-May-21			Bond Future	11.40	80.2518	11.3973	80.2518	61,848.00
06/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	6820	6	6820	6	0.00
06/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	514	0	514	0	3,100.00
06/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	4160	4	4160	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2012	2	2012	2	3,100.00
06/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	6719	6	6719	6	0.00
06/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2176	2	2176	2	0.00
06/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1292	1	1292	1	0.00
06/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	7072	6	7072	6	0.00
06/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	3674	3	3674	3	0.00
06/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	6770	6	6770	6	0.00
06/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	372	1	372	1	0.00
06/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	1154	2	1154	2	3,100.00
06/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	334	1	334	1	3,100.00
06/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	2158	3	2158	3	3,100.00
06/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	379	1	379	1	0.00
06/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	959	1	959	1	0.00
06/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	2325	3	2325	3	0.00
06/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	3297	4	3297	4	3,100.00
06/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	365	1	365	1	0.00
06/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	5354	6	5354	6	0.00
06/04/2021	2044 On 05-August-21			Bond Future	11.62	76.7195	11.6208	76.7195	0.00
06/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	7801	7	7801	7	0.00
06/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	7759	7	7759	7	0.00
06/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	7843	7	7843	7	0.00
06/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1945	2	1945	2	0.00
06/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1959	2	1959	2	0.00
06/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1973	2	1973	2	0.00
06/04/2021	2044 On 04-November-21			Bond Future	11.83	77.5658	11.8300	77.5658	0.00
06/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	8889	8	8889	8	0.00
06/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	8850	8	8850	8	0.00
06/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	8928	8	8928	8	0.00
06/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2712	3	2712	3	0.00
06/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2741	3	2741	3	0.00
06/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2726	3	2726	3	0.00
06/04/2021	2044 On 03-February-22			Bond Future	12.06	74.0565	12.0563	74.0565	0.00
06/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4115	4	4115	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4061	4	4061	4	0.00
06/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4088	4	4088	4	0.00
06/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	6911	7	6911	7	0.00
06/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	6948	7	6948	7	0.00
06/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	6874	7	6874	7	0.00
06/04/2021	2046 On 06-May-21			Bond Future	103.59	103.5837	103.5946	103.5837	15,133.00
06/04/2021	2046 On 05-August-21			Bond Future	104.71	104.7043	104.7108	104.7043	0.00
06/04/2021	2046 On 04-November-21			Bond Future	104.09	104.0750	104.0877	104.0750	0.00
06/04/2021	2046 On 03-February-22			Bond Future	105.28	105.2664	105.2776	105.2664	0.00
06/04/2021	2050 On 06-May-21			Bond Future	106.91	107.3001	106.9129	107.3001	11,044.00
06/04/2021	2050 On 05-August-21			Bond Future	106.14	106.5333	106.1428	106.5333	0.00
06/04/2021	2050 On 04-November-21			Bond Future	107.34	107.7323	107.3383	107.7323	0.00
06/04/2021	2050 On 03-February-22			Bond Future	106.62	107.0179	106.6233	107.0179	0.00
06/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	AL37 On 06-May-21			Index Future	777.92	775.1630	777.9210	775.1630	0.00
06/04/2021	AL37 On 05-August-21			Index Future	786.01	783.2750	786.0130	783.2750	0.00
06/04/2021	AL37 On 04-November-21			Index Future	794.76	791.9920	794.7580	791.9920	0.00
06/04/2021	AL37 On 03-February-22			Index Future	803.65	800.8700	803.6510	800.8700	0.00
06/04/2021	AL7T On 06-May-21			Index Future	854.18	847.7300	854.1770	847.7300	0.00
06/04/2021	AL7T On 05-August-21			Index Future	863.06	856.6010	863.0630	856.6010	0.00
06/04/2021	AL7T On 04-November-21			Index Future	872.67	866.1350	872.6650	866.1350	0.00
06/04/2021	AL7T On 03-February-22			Index Future	882.43	875.8440	882.4290	875.8440	0.00
06/04/2021	ALBI On 06-May-21			Index Future	752.20	746.3570	752.2010	746.3570	299.00
06/04/2021	ALBI On 05-August-21			Index Future	760.03	754.1670	760.0250	754.1670	0.00
06/04/2021	ALBI On 04-November-21			Index Future	768.48	762.5610	768.4810	762.5610	0.00
06/04/2021	ALBI On 03-February-22			Index Future	777.08	771.1090	777.0800	771.1090	0.00
06/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C030 On 31-January-30			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
06/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2021	ES33 On 06-May-21			Bond Future	11.91	72.1431	11.9083	72.1431	350.00
06/04/2021	ES33 On 05-August-21			Bond Future	12.18	72.9235	12.1815	72.9235	0.00
06/04/2021	ES33 On 04-November-21			Bond Future	12.45	69.9690	12.4548	69.9690	0.00
06/04/2021	ES33 On 03-February-22			Bond Future	12.75	70.7704	12.7504	70.7704	0.00
06/04/2021	ES42 On 06-May-21			Bond Future	12.35	70.8218	12.3457	70.8218	4,779.00
06/04/2021	ES42 On 05-August-21			Bond Future	12.60	71.5883	12.6026	71.5883	0.00
06/04/2021	ES42 On 04-November-21			Bond Future	12.86	68.1362	12.8619	68.1362	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
06/04/2021	ES42 On 03-February-22			Bond Future	13.13	68.9169	13.1328	68.9169	0.00
06/04/2021	GOVI On 06-May-21			GOVI	743.35	737.7190	743.3500	737.7190	999.00
06/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	646600	59	646600	59	0.00
06/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	646700	59	646700	59	0.00
06/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	646800	59	646800	59	0.00
06/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 05-August-21			GOVI	751.08	745.4380	751.0830	745.4380	0.00
06/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	319330	26	319330	26	0.00
06/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	319430	26	319430	26	0.00
06/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	319530	26	319530	26	0.00
06/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 04-November-21			GOVI	759.44	753.7350	759.4390	753.7350	0.00
06/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	310190	25	310190	25	0.00
06/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	310290	25	310290	25	0.00
06/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	310390	25	310390	25	0.00
06/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 03-February-22			GOVI	767.94	762.1840	767.9370	762.1840	0.00
06/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
06/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	248230	31	248230	31	0.00
06/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	248030	31	248030	31	0.00
06/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	248130	31	248130	31	0.00
06/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2021	IGOV On 06-May-21			Index Future	280.44	280.6450	280.4370	280.6450	897.00
06/04/2021	IGOV On 05-August-21			Index Future	283.42	283.6510	283.4240	283.6510	0.00
06/04/2021	IGOV On 04-November-21			Index Future	286.65	286.8760	286.6460	286.8760	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
06/04/2021	IGOV On 03-February-22			Index Future	289.92	290.1600	289.9210	290.1600	0.00
06/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
06/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4400	89.4300	89.4400	0.00
06/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.75	90.7700	90.7500	90.7700	51.00
06/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.23	90.2600	90.2300	90.2600	0.00
06/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.46	90.5100	90.4600	90.5100	0.00
06/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.70	93.7600	93.7000	93.7600	0.00
06/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.33	94.4000	94.3300	94.4000	0.00
06/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.85	86.9500	86.8500	86.9500	0.00
06/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.50	92.6100	92.5000	92.6100	0.00
06/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.65	81.9400	81.6500	81.9400	0.00
06/04/2021	IS10 On 16-March-26			Interest Rate Swap	78.34	78.6500	78.3400	78.6500	0.00
06/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.92	77.2400	76.9200	77.2400	0.00
06/04/2021	IS10 On 21-September-26			Interest Rate Swap	79.10	79.4200	79.1000	79.4200	0.00
06/04/2021	IS10 On 21-December-26			Interest Rate Swap	83.24	83.5700	83.2400	83.5700	0.00
06/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.87	82.2100	81.8700	82.2100	0.00
06/04/2021	IS10 On 21-June-27			Interest Rate Swap	84.07	84.4200	84.0700	84.4200	0.00
06/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.97	90.3300	89.9700	90.3300	0.00
06/04/2021	IS10 On 20-December-27			Interest Rate Swap	90.49	90.8600	90.4900	90.8600	0.00
06/04/2021	IS10 On 22-March-28			Interest Rate Swap	83.66	84.0500	83.6600	84.0500	0.00
06/04/2021	IS10 On 20-June-28			Interest Rate Swap	91.55	91.9200	91.5500	91.9200	0.00
06/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
06/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.72	96.2600	3.7200	96.2600	0.00
06/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.77	96.2150	3.7650	96.2150	0.00
06/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.80	96.1700	3.8000	96.1700	0.00
06/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.88	96.1000	3.8800	96.1000	0.00
06/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.91	96.0650	3.9050	96.0650	30,000.00
06/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.20	95.7400	4.2000	95.7400	0.00
06/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6000	4.3200	95.6000	0.00
06/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.79	95.1600	4.7900	95.1600	471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.91	95.0150	4.9100	95.0150	0.00
06/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.33	94.6350	5.3250	94.6350	0.00
06/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.43	94.5100	5.4300	94.5100	0.00
06/04/2021	R023 On 06-May-21			Bond Future	5.24	105.5466	5.2420	105.5466	40,196.00
06/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	3972	4	3972	4	0.00
06/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	3955	4	3955	4	0.00
06/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	3988	4	3988	4	0.00
06/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R023 On 05-August-21			Bond Future	5.42	106.6620	5.4170	106.6620	0.00
06/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	378	0	378	0	0.00
06/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	369	0	369	0	0.00
06/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	361	0	361	0	0.00
06/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	552	1	552	1	0.00
06/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	546	1	546	1	0.00
06/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	539	1	539	1	0.00
06/04/2021	R023 On 04-November-21			Bond Future	5.60	103.9294	5.6045	103.9294	0.00
06/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	145	0	145	0	0.00
06/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	140	0	140	0	0.00
06/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	143	0	143	0	0.00
06/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	1029	1	1029	1	0.00
06/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	1039	1	1039	1	0.00
06/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	1019	1	1019	1	0.00
06/04/2021	R023 On 03-February-22			Bond Future	5.89	105.0948	5.8881	105.0948	0.00
06/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	267	0	267	0	0.00
06/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	264	0	264	0	0.00
06/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	270	0	270	0	0.00
06/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	1102	1	1102	1	0.00
06/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	1117	1	1117	1	0.00
06/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	1110	1	1110	1	0.00
06/04/2021	R035 On 06-May-21			Bond Future	11.01	85.9582	11.0060	85.9582	98,751.00
06/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	8028	7	8028	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
06/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	7978	7	7978	7	0.00
06/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2163	2	2163	2	0.00
06/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	609	1	609	1	600.00
06/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	2504	2	2504	2	600.00
06/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	10790	10	10790	10	0.00
06/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	3140	3	3140	3	0.00
06/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1451	1	1451	1	1,650.00
06/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	6329	6	6329	6	0.00
06/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	8078	7	8078	7	0.00
06/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	860	1	860	1	0.00
06/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	246	0	246	0	500.00
06/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	4103	4	4103	4	0.00
06/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	10089	9	10089	9	0.00
06/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	406	0	406	0	223.00
06/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	56	0	56	0	1,650.00
06/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	5386	6	5386	6	0.00
06/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	807	1	807	1	1,650.00
06/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	4514	5	4514	5	0.00
06/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	38	0	38	0	600.00
06/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	3775	4	3775	4	500.00
06/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	6526	7	6526	7	0.00
06/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	168	0	168	0	0.00
06/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	164	0	164	0	0.00
06/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	334	1	334	1	223.00
06/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	1214	2	1214	2	223.00
06/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	2686	3	2686	3	0.00
06/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	1613	2	1613	2	0.00
06/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1889	2	1889	2	500.00
06/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	160	0	160	0	0.00
06/04/2021	R035 On 05-August-21			Bond Future	11.24	86.8666	11.2417	86.8666	0.00
06/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2501	2	2501	2	0.00
06/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1104	1	1104	1	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
06/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4236	4	4236	4	0.00
06/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	50419	51	50419	51	0.00
06/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	3466	4	3466	4	100.00
06/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	50536	51	50536	51	0.00
06/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	50653	51	50653	51	0.00
06/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	5424	6	5424	6	100.00
06/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	8987	10	8987	10	0.00
06/04/2021	R035 On 04-November-21			Bond Future	11.47	83.3489	11.4748	83.3489	0.00
06/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	13171	13	13171	13	0.00
06/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	5578	5	5578	5	0.00
06/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1835	2	1835	2	782.00
06/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	8314	8	8314	8	0.00
06/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	8276	8	8276	8	0.00
06/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1668	2	1668	2	400.00
06/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2520	2	2520	2	400.00
06/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	8352	8	8352	8	0.00
06/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	3601	3	3601	3	0.00
06/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5963	6	5963	6	782.00
06/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	9627	10	9627	10	0.00
06/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2492	3	2492	3	0.00
06/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3988	4	3988	4	782.00
06/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	7761	8	7761	8	0.00
06/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	10199	11	10199	11	0.00
06/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2521	3	2521	3	0.00
06/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2507	3	2507	3	0.00
06/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	952	1	952	1	400.00
06/04/2021	R035 On 03-February-22			Bond Future	11.73	84.2838	11.7273	84.2838	0.00
06/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1134	1	1134	1	683.00
06/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	3706	3	3706	3	0.00
06/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4093	4	4093	4	0.00
06/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2455	2	2455	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
06/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	3681	3	3681	3	0.00
06/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	3656	3	3656	3	0.00
06/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	6611	7	6611	7	0.00
06/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	6576	7	6576	7	0.00
06/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	6041	7	6041	7	683.00
06/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	6541	7	6541	7	0.00
06/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	8918	10	8918	10	683.00
06/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	13929	15	13929	15	0.00
06/04/2021	R186 On 06-May-21			Bond Future	7.52	117.1233	7.5224	117.1233	107,199.00
06/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14595	14	14595	14	0.00
06/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	749	1	749	1	0.00
06/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14554	14	14554	14	0.00
06/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14512	14	14512	14	0.00
06/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1420	1	1420	1	5,000.00
06/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	1042	1	1042	1	5,000.00
06/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1841	2	1841	2	15,177.00
06/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
06/04/2021	R186 On 05-August-21			Bond Future	7.73	113.0807	7.7251	113.0807	0.00
06/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	4933	5	4933	5	0.00
06/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	4898	5	4898	5	0.00
06/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4863	5	4863	5	0.00
06/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	848	1	848	1	0.00
06/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	838	1	838	1	0.00
06/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	829	1	829	1	0.00
06/04/2021	R186 On 04-November-21			Bond Future	7.92	114.3270	7.9241	114.3270	0.00
06/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3163	3	3163	3	0.00
06/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3115	3	3115	3	0.00
06/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3139	3	3139	3	0.00
06/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2366	3	2366	3	0.00
06/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2386	3	2386	3	0.00
06/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2347	3	2347	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	R186 On 03-February-22			Bond Future	8.15	110.3278	8.1468	110.3278	0.00
06/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1317	1	1317	1	0.00
06/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1331	1	1331	1	0.00
06/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1345	1	1345	1	0.00
06/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4957	5	4957	5	0.00
06/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4987	5	4987	5	0.00
06/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	5017	5	5017	5	0.00
06/04/2021	R197 On 06-May-21			Bond Future	321.00	321.1453	320.9967	321.1453	2,993.00
06/04/2021	R197 On 05-August-21			Bond Future	316.48	316.6169	316.4754	316.6169	0.00
06/04/2021	R197 On 04-November-21			Bond Future	320.04	320.1802	320.0404	320.1802	0.00
06/04/2021	R197 On 03-February-22			Bond Future	315.62	315.7461	315.6226	315.7461	0.00
06/04/2021	R202 On 06-May-21			Bond Future	230.83	230.8111	230.8337	230.8111	9,236.00
06/04/2021	R202 On 05-August-21			Bond Future	229.08	229.0574	229.0823	229.0574	0.00
06/04/2021	R202 On 04-November-21			Bond Future	231.66	231.6349	231.6625	231.6349	0.00
06/04/2021	R202 On 03-February-22			Bond Future	230.02	229.9843	230.0208	229.9843	0.00
06/04/2021	R209 On 06-May-21			Bond Future	10.94	65.9226	10.9369	65.9226	26,085.00
06/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	6714	6	6714	6	0.00
06/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1097	1	1097	1	0.00
06/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	549	1	549	1	5,325.00
06/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	2825	3	2825	3	0.00
06/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	4098	4	4098	4	0.00
06/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	163	0	163	0	4,050.00
06/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2053	2	2053	2	0.00
06/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	309	0	309	0	0.00
06/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	6756	6	6756	6	0.00
06/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	80	0	80	0	2,150.00
06/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	680	1	680	1	500.00
06/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	6630	6	6630	6	0.00
06/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	6672	6	6672	6	0.00
06/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	199	0	199	0	0.00
06/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	204	0	204	0	0.00
06/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	8536	9	8536	9	0.00
06/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	7041	8	7041	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	190	0	190	0	8,350.00
06/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	1713	2	1713	2	3,500.00
06/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	5656	6	5656	6	0.00
06/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	657	1	657	1	3,750.00
06/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	4411	5	4411	5	0.00
06/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	1166	2	1166	2	9,150.00
06/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	2952	4	2952	4	5,250.00
06/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	195	0	195	0	0.00
06/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	3959	5	3959	5	0.00
06/04/2021	R209 On 05-August-21			Bond Future	11.15	66.6193	11.1450	66.6193	0.00
06/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	5446	5	5446	5	0.00
06/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5413	5	5413	5	0.00
06/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	5479	5	5479	5	0.00
06/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	2120	2	2120	2	0.00
06/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	2151	2	2151	2	0.00
06/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	2135	2	2135	2	0.00
06/04/2021	R209 On 04-November-21			Bond Future	11.35	64.2130	11.3498	64.2130	2,255.00
06/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1061	1	1061	1	4,750.00
06/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	6686	6	6686	6	0.00
06/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2409	2	2409	2	0.00
06/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6123	6	6123	6	0.00
06/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	6718	6	6718	6	0.00
06/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	6655	6	6655	6	0.00
06/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2623	3	2623	3	0.00
06/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2920	3	2920	3	6,500.00
06/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2638	3	2638	3	0.00
06/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2653	3	2653	3	0.00
06/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6973	7	6973	7	6,500.00
06/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	11607	12	11607	12	0.00
06/04/2021	R209 On 03-February-22			Bond Future	11.57	64.9333	11.5662	64.9333	0.00
06/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3304	3	3304	3	0.00
06/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3260	3	3260	3	0.00
06/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3282	3	3282	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	6032	6	6032	6	0.00
06/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	6063	7	6063	7	0.00
06/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	6001	6	6001	6	0.00
06/04/2021	R210 On 06-May-21			Bond Future	199.87	200.1038	199.8670	200.1038	1,440.00
06/04/2021	R210 On 05-August-21			Bond Future	202.02	202.2685	202.0204	202.2685	0.00
06/04/2021	R210 On 04-November-21			Bond Future	201.56	201.8044	201.5632	201.8044	0.00
06/04/2021	R210 On 03-February-22			Bond Future	203.87	204.1142	203.8673	204.1142	0.00
06/04/2021	R212 On 06-May-21			Bond Future	171.80	171.7847	171.8000	171.7847	2,930.00
06/04/2021	R212 On 05-August-21			Bond Future	171.33	171.3113	171.3258	171.3113	0.00
06/04/2021	R212 On 04-November-21			Bond Future	173.26	173.2393	173.2557	173.2393	0.00
06/04/2021	R213 On 06-May-21			Bond Future	9.96	82.4978	9.9613	82.4978	9,143.00
06/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	9676	9	9676	9	0.00
06/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	9631	9	9631	9	0.00
06/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	9721	9	9721	9	0.00
06/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	19	0	19	0	0.00
06/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	20	0	20	0	0.00
06/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	19	0	19	0	0.00
06/04/2021	R213 On 05-August-21			Bond Future	10.18	83.3696	10.1825	83.3696	0.00
06/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	4998	5	4998	5	0.00
06/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3089	3	3089	3	0.00
06/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5270	5	5270	5	0.00
06/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1415	1	1415	1	0.00
06/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5236	5	5236	5	0.00
06/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5202	5	5202	5	0.00
06/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1851	2	1851	2	0.00
06/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1836	2	1836	2	0.00
06/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	3312	4	3312	4	0.00
06/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5989	6	5989	6	0.00
06/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1821	2	1821	2	0.00
06/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1945	2	1945	2	0.00
06/04/2021	R213 On 04-November-21			Bond Future	10.40	80.7587	10.4023	80.7587	0.00
06/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	5950	6	5950	6	0.00
06/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	5918	6	5918	6	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
06/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	5982	6	5982	6	0.00
06/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2522	3	2522	3	0.00
06/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2506	3	2506	3	0.00
06/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2490	3	2490	3	0.00
06/04/2021	R213 On 03-February-22			Bond Future	10.64	81.6644	10.6420	81.6644	0.00
06/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3228	3	3228	3	0.00
06/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2233	2	2233	2	0.00
06/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3009	3	3009	3	0.00
06/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	1950	2	1950	2	0.00
06/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2635	2	2635	2	0.00
06/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2615	2	2615	2	0.00
06/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	866	1	866	1	200.00
06/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2655	2	2655	2	0.00
06/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1015	1	1015	1	102.00
06/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	7401	8	7401	8	200.00
06/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	11609	12	11609	12	0.00
06/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5997	6	5997	6	0.00
06/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	10780	11	10780	11	0.00
06/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	6061	6	6061	6	0.00
06/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	6029	6	6029	6	0.00
06/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	5476	6	5476	6	200.00
06/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6727	7	6727	7	102.00
06/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	5186	6	5186	6	102.00
06/04/2021	R214 On 06-May-21			Bond Future	11.26	63.1616	11.2556	63.1616	14,809.00
06/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	5537	5	5537	5	0.00
06/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	5496	5	5496	5	0.00
06/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	5455	5	5455	5	0.00
06/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	391	1	391	1	0.00
06/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	384	1	384	1	0.00
06/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	378	1	378	1	0.00
06/04/2021	R214 On 05-August-21			Bond Future	11.46	63.8291	11.4604	63.8291	0.00
06/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5214	5	5214	5	0.00
06/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5246	5	5246	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5183	5	5183	5	0.00
06/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	2344	3	2344	3	0.00
06/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	2379	3	2379	3	0.00
06/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	2362	3	2362	3	0.00
06/04/2021	R214 On 04-November-21			Bond Future	11.66	61.2551	11.6615	61.2551	0.00
06/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	6799	6	6799	6	0.00
06/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	6768	6	6768	6	0.00
06/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	6736	6	6736	6	0.00
06/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2838	3	2838	3	0.00
06/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2808	3	2808	3	0.00
06/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2823	3	2823	3	0.00
06/04/2021	R214 On 03-February-22			Bond Future	11.88	61.9421	11.8776	61.9421	0.00
06/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3560	3	3560	3	0.00
06/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3537	3	3537	3	0.00
06/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3582	3	3582	3	0.00
06/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	6057	6	6057	6	0.00
06/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	6027	6	6027	6	0.00
06/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5996	6	5996	6	0.00
06/04/2021	R248 On 06-May-21			Bond Future	11.31	79.4572	11.3067	79.4572	135,329.00
06/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	6901	6	6901	6	0.00
06/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	6850	6	6850	6	0.00
06/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	997	1	997	1	1,030.00
06/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	2499	2	2499	2	1,030.00
06/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	6953	6	6953	6	0.00
06/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	138	0	138	0	0.00
06/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	787	1	787	1	0.00
06/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	4366	5	4366	5	0.00
06/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	343	1	343	1	0.00
06/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	8340	9	8340	9	0.00
06/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	1870	2	1870	2	0.00
06/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	356	1	356	1	0.00
06/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	3847	5	3847	5	0.00
06/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	350	1	350	1	0.00

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06/04/2021	R248 On 05-August-21			Bond Future	11.52	80.2969	11.5154	80.2969	5,000.00
06/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1406	1	1406	1	1,000.00
06/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	728	1	728	1	0.00
06/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	7964	7	7964	7	0.00
06/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	7921	7	7921	7	0.00
06/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3096	3	3096	3	1,000.00
06/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1096	1	1096	1	1,300.00
06/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	8006	7	8006	7	0.00
06/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2246	2	2246	2	1,300.00
06/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1582	1	1582	1	0.00
06/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1891	2	1891	2	0.00
06/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	8041	9	8041	9	0.00
06/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1905	2	1905	2	0.00
06/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	6486	7	6486	7	0.00
06/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	8628	9	8628	9	0.00
06/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	5219	6	5219	6	0.00
06/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1877	2	1877	2	0.00
06/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	9881	11	9881	11	0.00
06/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	11952	13	11952	13	0.00
06/04/2021	R248 On 04-November-21			Bond Future	11.72	76.7699	11.7206	76.7699	0.00
06/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	9174	9	9174	9	0.00
06/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	9134	9	9134	9	0.00
06/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	9214	9	9214	9	0.00
06/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2588	3	2588	3	0.00
06/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2617	3	2617	3	0.00
06/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2602	3	2602	3	0.00
06/04/2021	R248 On 03-February-22			Bond Future	11.94	77.6311	11.9418	77.6311	0.00
06/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4086	4	4086	4	0.00
06/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4058	4	4058	4	0.00
06/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4031	4	4031	4	0.00
06/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	6964	7	6964	7	0.00
06/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	7041	8	7041	8	0.00
06/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	7002	8	7002	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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