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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	2025 On 06-May-21			Bond Future	152.17	152.2556	152.1694	152.2556	1,111.00
05/05/2021	2025 On 05-August-21			Bond Future	152.24	152.3302	152.2414	152.3302	5,138.00
05/05/2021	2025 On 04-November-21			Bond Future	154.00	154.0929	154.0002	154.0929	0.00
05/05/2021	2025 On 03-February-22			Bond Future	154.22	154.3104	154.2162	154.3104	0.00
05/05/2021	2025 On 05-May-22			Bond Future	155.90	155.9988	155.9041	155.9988	0.00
05/05/2021	2029 On 06-May-21			Bond Future	110.53	110.3867	110.5315	110.3867	1,504.00
05/05/2021	2029 On 05-August-21			Bond Future	111.70	111.5508	111.6959	111.5508	2,965.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	2029 On 04-November-21			Bond Future	111.84	111.6904	111.8351	111.6904	0.00
05/05/2021	2029 On 03-February-22			Bond Future	113.12	112.9776	113.1236	112.9776	0.00
05/05/2021	2029 On 05-May-22			Bond Future	113.19	113.0390	113.1870	113.0390	0.00
05/05/2021	2030 On 06-May-21			Bond Future	9.12	95.4379	9.1224	95.4379	47,761.00
05/05/2021	2030 On 06-May-21	11.71	Call	Bond Future	13295	13	13295	13	0.00
05/05/2021	2030 On 06-May-21	8.95	Call	Bond Future	20	0	20	0	0.00
05/05/2021	2030 On 06-May-21	8.36	Call	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 06-May-21	8.86	Call	Bond Future	3	0	3	0	0.00
05/05/2021	2030 On 06-May-21	8.77	Call	Bond Future	0	0	0	0	300.00
05/05/2021	2030 On 06-May-21	9.22	Call	Bond Future	628	1	628	1	0.00
05/05/2021	2030 On 06-May-21	10.74	Call	Bond Future	8621	9	8621	9	0.00
05/05/2021	2030 On 06-May-21	11.70	Call	Bond Future	13249	13	13249	13	0.00
05/05/2021	2030 On 06-May-21	11.69	Call	Bond Future	13202	13	13202	13	0.00
05/05/2021	2030 On 06-May-21	8.90	Call	Bond Future	7	0	7	0	0.00
05/05/2021	2030 On 06-May-21	9.00	Call	Bond Future	50	0	50	0	0.00
05/05/2021	2030 On 06-May-21	9.25	Call	Bond Future	768	1	768	1	0.00
05/05/2021	2030 On 06-May-21	9.35	Call	Bond Future	1287	1	1287	1	0.00
05/05/2021	2030 On 06-May-21	9.27	Call	Bond Future	866	1	866	1	0.00
05/05/2021	2030 On 06-May-21	10.95	Call	Bond Future	9662	10	9662	10	0.00
05/05/2021	2030 On 06-May-21	9.92	Call	Bond Future	4386	4	4386	4	0.00
05/05/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
05/05/2021	2030 On 06-May-21	10.04	Call	Bond Future	5023	5	5023	5	0.00
05/05/2021	2030 On 06-May-21	9.15	Call	Bond Future	351	0	351	0	0.00
05/05/2021	2030 On 06-May-21	10.04	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 06-May-21	9.15	Put	Bond Future	194	0	194	0	0.00
05/05/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
05/05/2021	2030 On 06-May-21	9.27	Put	Bond Future	34	0	34	0	0.00
05/05/2021	2030 On 06-May-21	9.25	Put	Bond Future	47	0	47	0	0.00
05/05/2021	2030 On 06-May-21	9.00	Put	Bond Future	747	1	747	1	5,000.00
05/05/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 06-May-21	9.22	Put	Bond Future	76	0	76	0	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
05/05/2021	2030 On 06-May-21	7.97	Put	Bond Future	6842	7	6842	7	0.00
05/05/2021	2030 On 06-May-21	9.92	Put	Bond Future	0	0	0	0	700.00
05/05/2021	2030 On 06-May-21	8.90	Put	Bond Future	1279	1	1279	1	2,500.00
05/05/2021	2030 On 06-May-21	9.35	Put	Bond Future	7	0	7	0	0.00
05/05/2021	2030 On 06-May-21	8.77	Put	Bond Future	2027	2	2027	2	0.00
05/05/2021	2030 On 06-May-21	8.86	Put	Bond Future	1506	2	1506	2	0.00
05/05/2021	2030 On 06-May-21	8.95	Put	Bond Future	1004	1	1004	1	2,500.00
05/05/2021	2030 On 06-May-21	8.36	Put	Bond Future	4456	5	4456	5	0.00
05/05/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 05-August-21			Bond Future	9.34	92.4154	9.3394	92.4154	111,612.00
05/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	670	1	670	1	5,000.00
05/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2810	3	2810	3	0.00
05/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3645	4	3645	4	0.00
05/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5778	6	5778	6	0.00
05/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	128	0	128	0	200.00
05/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1401	1	1401	1	600.00
05/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6305	6	6305	6	0.00
05/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1169	1	1169	1	479.00
05/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5171	5	5171	5	0.00
05/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1081	1	1081	1	200.00
05/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2658	3	2658	3	600.00
05/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13656	14	13656	14	0.00
05/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6223	6	6223	6	0.00
05/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6264	6	6264	6	0.00
05/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	585	1	585	1	0.00
05/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5416	6	5416	6	0.00
05/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	594	1	594	1	0.00
05/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	19	0	19	0	600.00
05/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9692	10	9692	10	0.00
05/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	706	1	706	1	200.00
05/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	4210	4	4210	4	0.00
05/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	576	1	576	1	0.00
05/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	2055	2	2055	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
05/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3564	4	3564	4	0.00
05/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1431	2	1431	2	479.00
05/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1936	2	1936	2	5,000.00
05/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	4013	4	4013	4	0.00
05/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	867	1	867	1	479.00
05/05/2021	2030 On 04-November-21			Bond Future	9.53	93.4641	9.5343	93.4641	0.00
05/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4149	4	4149	4	1,102.00
05/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1380	1	1380	1	300.00
05/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	9861	10	9861	10	0.00
05/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6662	7	6662	7	0.00
05/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6590	7	6590	7	0.00
05/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2228	2	2228	2	1,102.00
05/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9140	9	9140	9	0.00
05/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6626	7	6626	7	0.00
05/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	725	1	725	1	300.00
05/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5548	6	5548	6	0.00
05/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	441	1	441	1	300.00
05/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1196	1	1196	1	0.00
05/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1209	1	1209	1	0.00
05/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7752	8	7752	8	0.00
05/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1183	1	1183	1	0.00
05/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	4022	4	4022	4	0.00
05/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	555	1	555	1	1,102.00
05/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2237	2	2237	2	0.00
05/05/2021	2030 On 03-February-22			Bond Future	9.75	90.5153	9.7520	90.5153	0.00
05/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7058	7	7058	7	0.00
05/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3206	3	3206	3	1,000.00
05/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3669	4	3669	4	0.00
05/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2798	3	2798	3	0.00
05/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2821	3	2821	3	0.00
05/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1641	2	1641	2	1,000.00
05/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2844	3	2844	3	0.00
05/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1030	1	1030	1	101.00

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05/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2616	3	2616	3	0.00
05/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4703	5	4703	5	101.00
05/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4407	5	4407	5	0.00
05/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8356	8	8356	8	0.00
05/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6411	7	6411	7	0.00
05/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4436	5	4436	5	0.00
05/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4465	5	4465	5	0.00
05/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3526	4	3526	4	101.00
05/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1657	2	1657	2	1,000.00
05/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3988	4	3988	4	0.00
05/05/2021	2030 On 05-May-22			Bond Future	10.00	91.4832	9.9985	91.4832	0.00
05/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	938	1	938	1	0.00
05/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	987	1	987	1	0.00
05/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	1035	1	1035	1	0.00
05/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 06-May-21			Bond Future	9.93	89.7001	9.9323	89.7001	71,671.00
05/05/2021	2032 On 06-May-21	12.11	Call	Bond Future	11974	12	11974	12	0.00
05/05/2021	2032 On 06-May-21	12.10	Call	Bond Future	11925	12	11925	12	0.00
05/05/2021	2032 On 06-May-21	10.33	Call	Bond Future	2368	2	2368	2	369.00
05/05/2021	2032 On 06-May-21	12.12	Call	Bond Future	12024	12	12024	12	0.00
05/05/2021	2032 On 06-May-21	12.57	Call	Bond Future	14215	14	14215	14	0.00
05/05/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	369.00
05/05/2021	2032 On 06-May-21	10.33	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 05-August-21			Bond Future	10.15	90.6235	10.1501	90.6235	136,787.00
05/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7321	7	7321	7	0.00
05/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7364	7	7364	7	0.00
05/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7408	7	7408	7	0.00
05/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	618	1	618	1	0.00

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05/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	627	1	627	1	0.00
05/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	637	1	637	1	0.00
05/05/2021	2032 On 04-November-21			Bond Future	10.36	87.5051	10.3570	87.5051	21.00
05/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	12891	13	12891	13	0.00
05/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8379	8	8379	8	0.00
05/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1206	1	1206	1	700.00
05/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8301	8	8301	8	0.00
05/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8340	8	8340	8	0.00
05/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2123	2	2123	2	700.00
05/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1106	1	1106	1	0.00
05/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1117	1	1117	1	0.00
05/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1129	1	1129	1	0.00
05/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7340	8	7340	8	0.00
05/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	307	0	307	0	700.00
05/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	5200	5	5200	5	0.00
05/05/2021	2032 On 03-February-22			Bond Future	10.58	88.4933	10.5813	88.4933	0.00
05/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	1878	2	1878	2	210.00
05/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3514	3	3514	3	0.00
05/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5275	5	5275	5	0.00
05/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	2986	3	2986	3	0.00
05/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1179	1	1179	1	97.00
05/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	929	1	929	1	198.00
05/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3753	4	3753	4	0.00
05/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	3780	4	3780	4	0.00
05/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4001	4	4001	4	0.00
05/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1805	2	1805	2	400.00
05/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	5880	6	5880	6	0.00
05/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2248	2	2248	2	0.00
05/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4374	4	4374	4	0.00
05/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3700	4	3700	4	0.00
05/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3726	4	3726	4	0.00
05/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4568	5	4568	5	0.00
05/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4597	5	4597	5	0.00

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05/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4510	5	4510	5	198.00
05/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3941	4	3941	4	97.00
05/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6656	7	6656	7	198.00
05/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10874	11	10874	11	0.00
05/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2919	3	2919	3	210.00
05/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4286	4	4286	4	210.00
05/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4805	5	4805	5	400.00
05/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7587	8	7587	8	0.00
05/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4539	5	4539	5	0.00
05/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5472	6	5472	6	97.00
05/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9667	10	9667	10	0.00
05/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3270	3	3270	3	400.00
05/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7419	8	7419	8	0.00
05/05/2021	2032 On 05-May-22			Bond Future	10.83	85.2954	10.8282	85.2954	0.00
05/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	1122	1	1122	1	0.00
05/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	1017	1	1017	1	0.00
05/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	1070	1	1070	1	0.00
05/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2033 On 06-May-21			Bond Future	103.76	103.6900	103.7579	103.6900	1,088.00
05/05/2021	2033 On 05-August-21			Bond Future	104.85	104.7835	104.8510	104.7835	9,629.00
05/05/2021	2033 On 04-November-21			Bond Future	104.84	104.7704	104.8368	104.7704	0.00
05/05/2021	2033 On 03-February-22			Bond Future	106.04	105.9778	106.0446	105.9778	0.00
05/05/2021	2033 On 05-May-22			Bond Future	105.95	105.8824	105.9504	105.8824	0.00
05/05/2021	2037 On 06-May-21			Bond Future	10.82	84.8083	10.8224	84.8083	46,476.00
05/05/2021	2037 On 06-May-21	12.44	Call	Bond Future	9560	9	9560	9	0.00
05/05/2021	2037 On 06-May-21	12.42	Call	Bond Future	9452	9	9452	9	0.00
05/05/2021	2037 On 06-May-21	12.43	Call	Bond Future	9506	9	9506	9	0.00
05/05/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2037 On 05-August-21			Bond Future	11.05	81.4261	11.0453	81.4261	122,731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	7936	8	7936	8	0.00
05/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	7979	8	7979	8	0.00
05/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8023	8	8023	8	0.00
05/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	810	1	810	1	0.00
05/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	799	1	799	1	0.00
05/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	788	1	788	1	0.00
05/05/2021	2037 On 04-November-21			Bond Future	11.25	82.3505	11.2471	82.3505	0.00
05/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	9931	10	9931	10	0.00
05/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	9891	10	9891	10	0.00
05/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	9972	10	9972	10	0.00
05/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	7898	8	7898	8	0.00
05/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	4794	5	4794	5	600.00
05/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	1120	1	1120	1	0.00
05/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1829	2	1829	2	600.00
05/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	3328	3	3328	3	0.00
05/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	1131	1	1131	1	0.00
05/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	1109	1	1109	1	0.00
05/05/2021	2037 On 03-February-22			Bond Future	11.47	79.0261	11.4681	79.0261	0.00
05/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	4695	5	4695	5	0.00
05/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	4664	5	4664	5	0.00
05/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	4634	5	4634	5	0.00
05/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4684	5	4684	5	0.00
05/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4742	5	4742	5	0.00
05/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4713	5	4713	5	0.00
05/05/2021	2037 On 05-May-22			Bond Future	11.71	79.8707	11.7089	79.8707	0.00
05/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	749	1	749	1	0.00
05/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	636	0	636	0	0.00
05/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	693	1	693	1	0.00
05/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2038 On 06-May-21			Bond Future	116.91	116.9799	116.9050	116.9799	6,188.00
05/05/2021	2038 On 05-August-21			Bond Future	116.41	116.4911	116.4142	116.4911	7,713.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	2038 On 04-November-21			Bond Future	117.76	117.8394	117.7593	117.8394	0.00
05/05/2021	2038 On 03-February-22			Bond Future	117.36	117.4444	117.3630	117.4444	0.00
05/05/2021	2038 On 05-May-22			Bond Future	118.65	118.7292	118.6474	118.7292	0.00
05/05/2021	2040 On 06-May-21			Bond Future	10.92	87.1064	10.9223	87.1064	36,714.00
05/05/2021	2040 On 06-May-21	12.43	Call	Bond Future	9516	9	9516	9	0.00
05/05/2021	2040 On 06-May-21	12.42	Call	Bond Future	9459	9	9459	9	0.00
05/05/2021	2040 On 06-May-21	13.38	Call	Bond Future	14648	14	14648	14	0.00
05/05/2021	2040 On 06-May-21	10.83	Call	Bond Future	120	0	120	0	0.00
05/05/2021	2040 On 06-May-21	11.58	Call	Bond Future	4377	4	4377	4	0.00
05/05/2021	2040 On 06-May-21	12.44	Call	Bond Future	9573	9	9573	9	0.00
05/05/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 06-May-21	10.83	Put	Bond Future	765	1	765	1	0.00
05/05/2021	2040 On 06-May-21	11.58	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
05/05/2021	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 05-August-21			Bond Future	11.14	83.4976	11.1392	83.4976	84,408.00
05/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	4750	5	4750	5	900.00
05/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	19789	20	19789	20	0.00
05/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9060	9	9060	9	0.00
05/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	2882	3	2882	3	900.00
05/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9013	9	9013	9	0.00
05/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	8967	9	8967	9	0.00
05/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	710	1	710	1	0.00
05/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	3485	4	3485	4	0.00
05/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	729	1	729	1	0.00
05/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	13	0	13	0	900.00
05/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	719	1	719	1	0.00
05/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	2058	2	2058	2	0.00
05/05/2021	2040 On 04-November-21			Bond Future	11.34	84.4456	11.3353	84.4456	0.00
05/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	10521	11	10521	11	0.00
05/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	10478	10	10478	10	0.00
05/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	10436	10	10436	10	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
05/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1191	1	1191	1	0.00
05/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1179	1	1179	1	0.00
05/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1168	1	1168	1	0.00
05/05/2021	2040 On 03-February-22			Bond Future	11.55	80.8946	11.5498	80.8946	0.00
05/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5056	5	5056	5	0.00
05/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5023	5	5023	5	0.00
05/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5088	5	5088	5	0.00
05/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4894	5	4894	5	0.00
05/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4864	5	4864	5	0.00
05/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4834	5	4834	5	0.00
05/05/2021	2040 On 05-May-22			Bond Future	11.78	81.7590	11.7827	81.7590	0.00
05/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	777	1	777	1	0.00
05/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	717	1	717	1	0.00
05/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	838	1	838	1	0.00
05/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 06-May-21			Bond Future	10.98	83.7351	10.9772	83.7351	41,065.00
05/05/2021	2044 On 06-May-21	12.45	Call	Bond Future	9312	9	9312	9	0.00
05/05/2021	2044 On 06-May-21	10.70	Call	Bond Future	4	0	4	0	3,100.00
05/05/2021	2044 On 06-May-21	11.35	Call	Bond Future	2544	2	2544	2	3,100.00
05/05/2021	2044 On 06-May-21	11.90	Call	Bond Future	6058	6	6058	6	0.00
05/05/2021	2044 On 06-May-21	12.44	Call	Bond Future	9255	9	9255	9	0.00
05/05/2021	2044 On 06-May-21	12.43	Call	Bond Future	9198	9	9198	9	0.00
05/05/2021	2044 On 06-May-21	11.40	Call	Bond Future	2875	3	2875	3	0.00
05/05/2021	2044 On 06-May-21	11.79	Call	Bond Future	5377	5	5377	5	0.00
05/05/2021	2044 On 06-May-21	11.10	Call	Bond Future	936	1	936	1	0.00
05/05/2021	2044 On 06-May-21	12.50	Call	Bond Future	9596	9	9596	9	0.00
05/05/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	3,100.00
05/05/2021	2044 On 06-May-21	11.79	Put	Bond Future	0	0	0	0	3,100.00
05/05/2021	2044 On 06-May-21	11.40	Put	Bond Future	0	0	0	0	3,100.00
05/05/2021	2044 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 06-May-21	12.44	Put	Bond Future	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
05/05/2021	2044 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 06-May-21	11.35	Put	Bond Future	1	0	1	0	0.00
05/05/2021	2044 On 06-May-21	11.10	Put	Bond Future	84	0	84	0	3,100.00
05/05/2021	2044 On 06-May-21	12.45	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 06-May-21	10.70	Put	Bond Future	1987	2	1987	2	0.00
05/05/2021	2044 On 05-August-21			Bond Future	11.19	80.2167	11.1853	80.2167	60,253.00
05/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9376	9	9376	9	0.00
05/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9330	9	9330	9	0.00
05/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	9423	9	9423	9	0.00
05/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	658	1	658	1	0.00
05/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	667	1	667	1	0.00
05/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	676	1	676	1	0.00
05/05/2021	2044 On 04-November-21			Bond Future	11.37	81.1274	11.3731	81.1274	0.00
05/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	10333	10	10333	10	0.00
05/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10292	10	10292	10	0.00
05/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	10375	10	10375	10	0.00
05/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1236	1	1236	1	0.00
05/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1260	1	1260	1	0.00
05/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1248	1	1248	1	0.00
05/05/2021	2044 On 03-February-22			Bond Future	11.58	77.6641	11.5783	77.6641	0.00
05/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5108	5	5108	5	0.00
05/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5042	5	5042	5	0.00
05/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5075	5	5075	5	0.00
05/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4936	5	4936	5	0.00
05/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4967	5	4967	5	0.00
05/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4905	5	4905	5	0.00
05/05/2021	2044 On 05-May-22			Bond Future	11.80	78.4941	11.8007	78.4941	0.00
05/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	795	1	795	1	0.00
05/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	673	1	673	1	0.00
05/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	734	1	734	1	0.00
05/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
05/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	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
05/05/2021	2046 On 06-May-21			Bond Future	105.15	105.7935	105.1466	105.7935	12,206.00
05/05/2021	2046 On 05-August-21			Bond Future	106.25	106.9092	106.2543	106.9092	16,718.00
05/05/2021	2046 On 04-November-21			Bond Future	105.67	106.3376	105.6732	106.3376	0.00
05/05/2021	2046 On 03-February-22			Bond Future	106.89	107.5633	106.8908	107.5633	0.00
05/05/2021	2046 On 05-May-22			Bond Future	106.21	106.8940	106.2146	106.8940	0.00
05/05/2021	2050 On 06-May-21			Bond Future	108.72	109.0534	108.7218	109.0534	8,923.00
05/05/2021	2050 On 05-August-21			Bond Future	107.94	108.2753	107.9391	108.2753	11,184.00
05/05/2021	2050 On 04-November-21			Bond Future	109.19	109.5285	109.1861	109.5285	0.00
05/05/2021	2050 On 03-February-22			Bond Future	108.50	108.8422	108.4956	108.8422	0.00
05/05/2021	2050 On 05-May-22			Bond Future	109.68	110.0326	109.6828	110.0326	0.00
05/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	AL37 On 06-May-21			Index Future	783.93	784.6700	783.9270	784.6700	0.00
05/05/2021	AL37 On 05-August-21			Index Future	791.90	792.6530	791.9000	792.6530	0.00
05/05/2021	AL37 On 04-November-21			Index Future	800.94	801.7090	800.9420	801.7090	0.00
05/05/2021	AL37 On 03-February-22			Index Future	809.98	810.7550	809.9780	810.7550	0.00
05/05/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
05/05/2021	AL7T On 06-May-21			Index Future	875.92	874.9400	875.9180	874.9400	0.00
05/05/2021	AL7T On 05-August-21			Index Future	884.83	883.8420	884.8260	883.8420	0.00
05/05/2021	AL7T On 04-November-21			Index Future	894.93	893.9400	894.9300	893.9400	0.00
05/05/2021	AL7T On 03-February-22			Index Future	905.03	904.0260	905.0260	904.0260	0.00
05/05/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
05/05/2021	ALBI On 06-May-21			Index Future	770.45	769.8470	770.4500	769.8470	132.00
05/05/2021	ALBI On 05-August-21			Index Future	778.29	777.6800	778.2870	777.6800	134.00
05/05/2021	ALBI On 04-November-21			Index Future	787.17	786.5650	787.1730	786.5650	0.00
05/05/2021	ALBI On 03-February-22			Index Future	796.05	795.4400	796.0540	795.4400	0.00
05/05/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
05/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	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
05/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2021	ES33 On 06-May-21			Bond Future	11.49	75.0457	11.4878	75.0457	0.00
05/05/2021	ES33 On 05-August-21			Bond Future	11.75	75.8371	11.7461	75.8371	350.00
05/05/2021	ES33 On 04-November-21			Bond Future	12.00	72.9391	11.9962	72.9391	0.00
05/05/2021	ES33 On 03-February-22			Bond Future	12.27	73.7801	12.2696	73.7801	0.00
05/05/2021	ES33 On 05-May-22			Bond Future	12.56	70.8109	12.5611	70.8109	0.00
05/05/2021	ES42 On 06-May-21			Bond Future	11.93	74.0252	11.9326	74.0252	0.00
05/05/2021	ES42 On 05-August-21			Bond Future	12.17	74.8059	12.1739	74.8059	4,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	ES42 On 04-November-21			Bond Future	12.41	71.4133	12.4096	71.4133	0.00
05/05/2021	ES42 On 03-February-22			Bond Future	12.66	72.2370	12.6582	72.2370	0.00
05/05/2021	ES42 On 05-May-22			Bond Future	12.93	68.7688	12.9320	68.7688	0.00
05/05/2021	GOVI On 06-May-21			GOVI	761.25	760.6380	761.2450	760.6380	15.00
05/05/2021	GOVI On 06-May-21	678.69	Call	GOVI	825550	82	825550	82	0.00
05/05/2021	GOVI On 06-May-21	678.67	Call	GOVI	825750	82	825750	82	0.00
05/05/2021	GOVI On 06-May-21	678.68	Call	GOVI	825650	82	825650	82	0.00
05/05/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 05-August-21			GOVI	768.99	768.3770	768.9880	768.3770	989.00
05/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	498380	49	498380	49	0.00
05/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	498480	49	498480	49	0.00
05/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	498580	49	498580	49	0.00
05/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 04-November-21			GOVI	777.77	777.1550	777.7680	777.1550	0.00
05/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	493480	49	493480	49	0.00
05/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	493580	49	493580	49	0.00
05/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	493680	49	493680	49	0.00
05/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 03-February-22			GOVI	786.54	785.9240	786.5430	785.9240	0.00
05/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	62170	7	62170	7	0.00
05/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	61970	7	61970	7	0.00
05/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	62070	7	62070	7	0.00
05/05/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
05/05/2021	GOVI On 05-May-22	788.24	Call	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
05/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
05/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
05/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2021	IGOV On 06-May-21			Index Future	283.60	283.8770	283.5950	283.8770	302.00
05/05/2021	IGOV On 05-August-21			Index Future	286.55	286.8360	286.5500	286.8360	580.00
05/05/2021	IGOV On 04-November-21			Index Future	289.89	290.1830	289.8920	290.1830	16.00
05/05/2021	IGOV On 03-February-22			Index Future	293.23	293.5260	293.2320	293.5260	0.00
05/05/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
05/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
05/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
05/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.72	90.7100	90.7200	90.7100	51.00
05/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.16	90.1500	90.1600	90.1500	0.00
05/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3200	90.3400	90.3200	0.00
05/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5200	93.5400	93.5200	0.00
05/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.13	94.0900	94.1300	94.0900	0.00
05/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.61	86.5800	86.6100	86.5800	0.00
05/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.24	92.2200	92.2400	92.2200	0.00
05/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.69	80.6500	80.6900	80.6500	0.00
05/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.34	77.2900	77.3400	77.2900	0.00
05/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.87	75.8000	75.8700	75.8000	0.00
05/05/2021	IS10 On 21-September-26			Interest Rate Swap	78.01	77.9300	78.0100	77.9300	0.00
05/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.13	82.0500	82.1300	82.0500	0.00
05/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.75	80.6500	80.7500	80.6500	0.00
05/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.94	82.8500	82.9400	82.8500	0.00
05/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.85	88.7700	88.8500	88.7700	0.00
05/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.37	89.3000	89.3700	89.3000	0.00
05/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.52	82.4500	82.5200	82.4500	0.00
05/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.42	90.3700	90.4200	90.3700	0.00
05/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
05/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
05/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	0.00
05/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.76	96.2500	3.7600	96.2500	0.00
05/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.80	96.2000	3.8000	96.2000	0.00
05/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1850	3.8250	96.1850	30,000.00
05/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1300	3.8900	96.1300	0.00
05/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9900	4.0400	95.9900	0.00
05/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7850	4.2550	95.7850	0.00
05/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.64	95.4050	4.6400	95.4050	471.00
05/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.83	95.2300	4.8300	95.2300	0.00
05/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8650	5.1850	94.8650	0.00
05/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.40	94.6750	5.3950	94.6750	0.00
05/05/2021	R023 On 06-May-21			Bond Future	4.65	106.8133	4.6511	106.8133	26,643.00
05/05/2021	R023 On 06-May-21	7.57	Call	Bond Future	5013	5	5013	5	0.00
05/05/2021	R023 On 06-May-21	7.56	Call	Bond Future	4996	5	4996	5	0.00
05/05/2021	R023 On 06-May-21	7.58	Call	Bond Future	5029	5	5029	5	0.00
05/05/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R023 On 05-August-21			Bond Future	4.74	107.9128	4.7404	107.9128	15,675.00
05/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	921	1	921	1	0.00
05/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	907	1	907	1	0.00
05/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	893	1	893	1	0.00
05/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	59	0	59	0	0.00
05/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	57	0	57	0	0.00
05/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	56	0	56	0	0.00
05/05/2021	R023 On 04-November-21			Bond Future	4.77	105.2276	4.7689	105.2276	0.00
05/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	461	0	461	0	0.00
05/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	453	0	453	0	0.00
05/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	445	0	445	0	0.00
05/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	276	0	276	0	0.00
05/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	272	0	272	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
05/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	267	0	267	0	0.00
05/05/2021	R023 On 03-February-22			Bond Future	4.83	106.4155	4.8328	106.4155	0.00
05/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	524	1	524	1	0.00
05/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	517	1	517	1	0.00
05/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	531	1	531	1	0.00
05/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	274	0	274	0	0.00
05/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	281	0	281	0	0.00
05/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	278	0	278	0	0.00
05/05/2021	R023 On 05-May-22			Bond Future	4.99	103.6465	4.9912	103.6465	0.00
05/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1035	1	1035	1	0.00
05/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1027	1	1027	1	0.00
05/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1043	1	1043	1	0.00
05/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 06-May-21			Bond Future	10.61	89.0890	10.6124	89.0890	63,011.00
05/05/2021	R035 On 06-May-21	12.36	Call	Bond Future	10372	10	10372	10	0.00
05/05/2021	R035 On 06-May-21	12.35	Call	Bond Future	10318	10	10318	10	0.00
05/05/2021	R035 On 06-May-21	11.05	Call	Bond Future	2782	3	2782	3	0.00
05/05/2021	R035 On 06-May-21	10.40	Call	Bond Future	15	0	15	0	0.00
05/05/2021	R035 On 06-May-21	11.15	Call	Bond Future	3399	3	3399	3	0.00
05/05/2021	R035 On 06-May-21	12.91	Call	Bond Future	13259	13	13259	13	0.00
05/05/2021	R035 On 06-May-21	10.81	Call	Bond Future	1296	1	1296	1	1,650.00
05/05/2021	R035 On 06-May-21	12.02	Call	Bond Future	8502	8	8502	8	0.00
05/05/2021	R035 On 06-May-21	11.32	Call	Bond Future	4433	4	4433	4	0.00
05/05/2021	R035 On 06-May-21	12.37	Call	Bond Future	10426	10	10426	10	0.00
05/05/2021	R035 On 06-May-21	10.55	Call	Bond Future	167	0	167	0	0.00
05/05/2021	R035 On 06-May-21	10.05	Call	Bond Future	0	0	0	0	500.00
05/05/2021	R035 On 06-May-21	11.55	Call	Bond Future	5804	6	5804	6	0.00
05/05/2021	R035 On 06-May-21	12.77	Call	Bond Future	12540	12	12540	12	0.00
05/05/2021	R035 On 06-May-21	10.24	Call	Bond Future	0	0	0	0	223.00
05/05/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
05/05/2021	R035 On 06-May-21	10.24	Put	Bond Future	2473	3	2473	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
05/05/2021	R035 On 06-May-21	11.55	Put	Bond Future	0	0	0	0	1,650.00
05/05/2021	R035 On 06-May-21	10.40	Put	Bond Future	1413	2	1413	2	0.00
05/05/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
05/05/2021	R035 On 06-May-21	10.55	Put	Bond Future	574	1	574	1	500.00
05/05/2021	R035 On 06-May-21	10.05	Put	Bond Future	3773	4	3773	4	0.00
05/05/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 06-May-21	11.32	Put	Bond Future	0	0	0	0	223.00
05/05/2021	R035 On 06-May-21	12.02	Put	Bond Future	0	0	0	0	223.00
05/05/2021	R035 On 06-May-21	10.81	Put	Bond Future	24	0	24	0	0.00
05/05/2021	R035 On 06-May-21	11.15	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 06-May-21	11.05	Put	Bond Future	0	0	0	0	500.00
05/05/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-August-21			Bond Future	10.83	90.0060	10.8348	90.0060	91,665.00
05/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	2801	3	2801	3	0.00
05/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	985	1	985	1	100.00
05/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5004	5	5004	5	0.00
05/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	47907	48	47907	48	0.00
05/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1721	2	1721	2	100.00
05/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	48140	48	48140	48	0.00
05/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	48024	48	48024	48	0.00
05/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	3211	3	3211	3	100.00
05/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	6355	7	6355	7	0.00
05/05/2021	R035 On 04-November-21			Bond Future	11.05	86.5508	11.0468	86.5508	0.00
05/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	4442	4	4442	4	0.00
05/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	15063	15	15063	15	0.00
05/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	6480	6	6480	6	0.00
05/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	1790	2	1790	2	782.00
05/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	9552	10	9552	10	0.00
05/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	9511	9	9511	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
05/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	2660	3	2660	3	0.00
05/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1549	2	1549	2	350.00
05/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1568	2	1568	2	400.00
05/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	2712	3	2712	3	400.00
05/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	9592	10	9592	10	0.00
05/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4051	4	4051	4	0.00
05/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3848	4	3848	4	782.00
05/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	7017	7	7017	7	0.00
05/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	1167	1	1167	1	0.00
05/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2324	2	2324	2	782.00
05/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	5387	6	5387	6	0.00
05/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	7535	8	7535	8	0.00
05/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	5463	6	5463	6	350.00
05/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	7583	8	7583	8	0.00
05/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3510	4	3510	4	350.00
05/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1190	1	1190	1	0.00
05/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1179	1	1179	1	0.00
05/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	278	0	278	0	400.00
05/05/2021	R035 On 03-February-22			Bond Future	11.28	87.5281	11.2792	87.5281	0.00
05/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	6662	7	6662	7	0.00
05/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1200	1	1200	1	683.00
05/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	4514	4	4514	4	0.00
05/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	1759	2	1759	2	280.00
05/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	4635	5	4635	5	0.00
05/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2029	2	2029	2	200.00
05/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6120	6	6120	6	0.00
05/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	3898	4	3898	4	0.00
05/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	4977	5	4977	5	0.00
05/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	2895	3	2895	3	0.00
05/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	4483	4	4483	4	0.00
05/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4453	4	4453	4	0.00
05/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4806	5	4806	5	0.00
05/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4777	5	4777	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
05/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	4323	4	4323	4	683.00
05/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3503	4	3503	4	280.00
05/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4631	5	4631	5	200.00
05/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	8414	9	8414	9	0.00
05/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6757	7	6757	7	683.00
05/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	11394	12	11394	12	0.00
05/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4747	5	4747	5	0.00
05/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	3201	3	3201	3	200.00
05/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	5398	5	5398	5	280.00
05/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	9210	9	9210	9	0.00
05/05/2021	R035 On 05-May-22			Bond Future	11.52	83.9893	11.5238	83.9893	0.00
05/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	722	1	722	1	0.00
05/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	665	0	665	0	0.00
05/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	608	0	608	0	0.00
05/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 06-May-21			Bond Future	7.34	118.4814	7.3372	118.4814	39,799.00
05/05/2021	R186 On 06-May-21	10.78	Call	Bond Future	15503	16	15503	16	0.00
05/05/2021	R186 On 06-May-21	7.30	Call	Bond Future	111	0	111	0	0.00
05/05/2021	R186 On 06-May-21	10.77	Call	Bond Future	15462	16	15462	16	0.00
05/05/2021	R186 On 06-May-21	10.76	Call	Bond Future	15421	16	15421	16	0.00
05/05/2021	R186 On 06-May-21	7.60	Call	Bond Future	1288	1	1288	1	5,000.00
05/05/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 06-May-21	7.60	Put	Bond Future	1	0	1	0	5,000.00
05/05/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 06-May-21	7.30	Put	Bond Future	295	0	295	0	0.00
05/05/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 05-August-21			Bond Future	7.53	114.4211	7.5343	114.4211	93,078.00
05/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5258	5	5258	5	0.00
05/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5220	5	5220	5	0.00
05/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5181	5	5181	5	0.00
05/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	276	0	276	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
05/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	270	0	270	0	0.00
05/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	264	0	264	0	0.00
05/05/2021	R186 On 04-November-21			Bond Future	7.71	115.7184	7.7138	115.7184	0.00
05/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5238	0	5238	0	0.00
05/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3124	3	3124	3	0.00
05/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2237	0	2237	0	0.00
05/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3096	3	3096	3	0.00
05/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3067	3	3067	3	0.00
05/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1406	1	1406	1	0.00
05/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1390	1	1390	1	0.00
05/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1375	1	1375	1	0.00
05/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	651	0	651	0	15,177.00
05/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1987	0	1987	0	15,177.00
05/05/2021	R186 On 03-February-22			Bond Future	7.92	111.7432	7.9201	111.7432	0.00
05/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1313	1	1313	1	0.00
05/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1327	1	1327	1	0.00
05/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1342	1	1342	1	0.00
05/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4002	4	4002	4	0.00
05/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4031	4	4031	4	0.00
05/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4059	4	4059	4	0.00
05/05/2021	R186 On 05-May-22			Bond Future	8.17	112.9384	8.1680	112.9384	0.00
05/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	525	1	525	1	0.00
05/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	565	1	565	1	0.00
05/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	604	1	604	1	0.00
05/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R197 On 06-May-21			Bond Future	322.60	322.4565	322.6000	322.4565	2,644.00
05/05/2021	R197 On 05-August-21			Bond Future	318.01	317.8726	318.0139	317.8726	1,760.00
05/05/2021	R197 On 04-November-21			Bond Future	321.69	321.5506	321.6876	321.5506	0.00
05/05/2021	R197 On 03-February-22			Bond Future	317.29	317.1532	317.2907	317.1532	0.00
05/05/2021	R197 On 05-May-22			Bond Future	320.76	320.6219	320.7623	320.6219	0.00
05/05/2021	R202 On 06-May-21			Bond Future	231.64	231.4895	231.6420	231.4895	7,827.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	R202 On 05-August-21			Bond Future	229.84	229.6898	229.8414	229.6898	9,319.00
05/05/2021	R202 On 04-November-21			Bond Future	232.50	232.3471	232.4963	232.3471	0.00
05/05/2021	R202 On 03-February-22			Bond Future	230.87	230.7207	230.8710	230.7207	0.00
05/05/2021	R202 On 05-May-22			Bond Future	233.40	233.2447	233.3973	233.2447	0.00
05/05/2021	R209 On 06-May-21			Bond Future	10.54	68.6999	10.5371	68.6999	9,504.00
05/05/2021	R209 On 06-May-21	12.24	Call	Bond Future	8728	9	8728	9	0.00
05/05/2021	R209 On 06-May-21	10.60	Call	Bond Future	517	1	517	1	0.00
05/05/2021	R209 On 06-May-21	11.60	Call	Bond Future	5650	6	5650	6	0.00
05/05/2021	R209 On 06-May-21	10.25	Call	Bond Future	4	0	4	0	5,325.00
05/05/2021	R209 On 06-May-21	11.25	Call	Bond Future	3867	4	3867	4	0.00
05/05/2021	R209 On 06-May-21	12.23	Call	Bond Future	8682	9	8682	9	0.00
05/05/2021	R209 On 06-May-21	12.22	Call	Bond Future	8635	9	8635	9	0.00
05/05/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
05/05/2021	R209 On 06-May-21	10.35	Call	Bond Future	29	0	29	0	500.00
05/05/2021	R209 On 06-May-21	9.75	Call	Bond Future	0	0	0	0	4,050.00
05/05/2021	R209 On 06-May-21	11.00	Call	Bond Future	2548	2	2548	2	0.00
05/05/2021	R209 On 06-May-21	10.00	Call	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 06-May-21	12.25	Call	Bond Future	8774	9	8774	9	0.00
05/05/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
05/05/2021	R209 On 06-May-21	11.00	Put	Bond Future	0	0	0	0	3,500.00
05/05/2021	R209 On 06-May-21	10.00	Put	Bond Future	3138	3	3138	3	0.00
05/05/2021	R209 On 06-May-21	9.75	Put	Bond Future	4670	5	4670	5	0.00
05/05/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 06-May-21	9.50	Put	Bond Future	6248	6	6248	6	0.00
05/05/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 06-May-21	11.25	Put	Bond Future	0	0	0	0	9,150.00
05/05/2021	R209 On 06-May-21	11.60	Put	Bond Future	0	0	0	0	3,750.00
05/05/2021	R209 On 06-May-21	10.25	Put	Bond Future	1657	2	1657	2	0.00
05/05/2021	R209 On 06-May-21	10.60	Put	Bond Future	163	0	163	0	1,750.00
05/05/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 06-May-21	10.35	Put	Bond Future	1100	1	1100	1	0.00
05/05/2021	R209 On 05-August-21			Bond Future	10.73	69.4071	10.7331	69.4071	28,121.00
05/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	6385	6	6385	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
05/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6348	6	6348	6	0.00
05/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	6422	6	6422	6	0.00
05/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	847	1	847	1	0.00
05/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	870	1	870	1	0.00
05/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	859	1	859	1	0.00
05/05/2021	R209 On 04-November-21			Bond Future	10.92	67.0532	10.9187	67.0532	3,675.00
05/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	862	1	862	1	4,750.00
05/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	7634	8	7634	8	0.00
05/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2481	3	2481	3	0.00
05/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7028	7	7028	7	0.00
05/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	7668	8	7668	8	0.00
05/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	7600	8	7600	8	0.00
05/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1313	1	1313	1	0.00
05/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1566	2	1566	2	6,500.00
05/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1325	1	1325	1	0.00
05/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1338	1	1338	1	0.00
05/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4786	5	4786	5	10,000.00
05/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	9148	9	9148	9	0.00
05/05/2021	R209 On 03-February-22			Bond Future	11.12	67.8105	11.1172	67.8105	0.00
05/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	3935	4	3935	4	0.00
05/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	3909	4	3909	4	0.00
05/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	3883	4	3883	4	0.00
05/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4395	5	4395	5	0.00
05/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4368	5	4368	5	0.00
05/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4341	5	4341	5	0.00
05/05/2021	R209 On 05-May-22			Bond Future	11.33	65.3961	11.3324	65.3961	0.00
05/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	595	0	595	0	0.00
05/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	494	0	494	0	0.00
05/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	545	0	545	0	0.00
05/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R210 On 06-May-21			Bond Future	204.16	203.5356	204.1610	203.5356	948.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2021	R210 On 05-August-21			Bond Future	206.31	205.6819	206.3117	205.6819	1,486.00
05/05/2021	R210 On 04-November-21			Bond Future	205.95	205.3200	205.9533	205.3200	0.00
05/05/2021	R210 On 03-February-22			Bond Future	208.33	207.6862	208.3262	207.6862	0.00
05/05/2021	R210 On 05-May-22			Bond Future	207.81	207.1603	207.8080	207.1603	0.00
05/05/2021	R212 On 06-May-21			Bond Future	172.28	172.1865	172.2763	172.1865	2,905.00
05/05/2021	R212 On 05-August-21			Bond Future	171.76	171.6695	171.7583	171.6695	1,583.00
05/05/2021	R212 On 04-November-21			Bond Future	173.74	173.6563	173.7429	173.6563	0.00
05/05/2021	R213 On 06-May-21			Bond Future	9.55	85.2127	9.5472	85.2127	1,864.00
05/05/2021	R213 On 06-May-21	11.90	Call	Bond Future	11936	12	11936	12	0.00
05/05/2021	R213 On 06-May-21	11.89	Call	Bond Future	11890	12	11890	12	0.00
05/05/2021	R213 On 06-May-21	11.91	Call	Bond Future	11982	12	11982	12	0.00
05/05/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R213 On 05-August-21			Bond Future	9.75	86.0898	9.7545	86.0898	9,054.00
05/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6047	6	6047	6	0.00
05/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3611	4	3611	4	0.00
05/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6364	6	6364	6	0.00
05/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1430	1	1430	1	0.00
05/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6324	6	6324	6	0.00
05/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6284	6	6284	6	0.00
05/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	651	1	651	1	0.00
05/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	641	1	641	1	0.00
05/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1551	2	1551	2	0.00
05/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3722	4	3722	4	0.00
05/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	631	1	631	1	0.00
05/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	711	1	711	1	0.00
05/05/2021	R213 On 04-November-21			Bond Future	9.95	83.5356	9.9517	83.5356	0.00
05/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	6974	7	6974	7	0.00
05/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	6938	7	6938	7	0.00
05/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7009	7	7009	7	0.00
05/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1210	1	1210	1	0.00
05/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1198	1	1198	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
05/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1185	1	1185	1	0.00
05/05/2021	R213 On 03-February-22			Bond Future	10.17	84.4787	10.1698	84.4787	0.00
05/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3731	4	3731	4	0.00
05/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1583	2	1583	2	220.00
05/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	4950	5	4950	5	0.00
05/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1686	2	1686	2	430.00
05/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	3944	4	3944	4	0.00
05/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2347	2	2347	2	0.00
05/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3224	3	3224	3	0.00
05/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2733	3	2733	3	0.00
05/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3679	4	3679	4	0.00
05/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3199	3	3199	3	0.00
05/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5166	5	5166	5	0.00
05/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3297	3	3297	3	0.00
05/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	951	1	951	1	200.00
05/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3248	3	3248	3	0.00
05/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1132	1	1132	1	102.00
05/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4225	4	4225	4	0.00
05/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5432	6	5432	6	200.00
05/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	9328	10	9328	10	0.00
05/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	4170	4	4170	4	430.00
05/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6728	7	6728	7	0.00
05/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8531	9	8531	9	0.00
05/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2663	3	2663	3	220.00
05/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2791	3	2791	3	430.00
05/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4280	4	4280	4	0.00
05/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3780	4	3780	4	200.00
05/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4860	5	4860	5	102.00
05/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4252	4	4252	4	0.00
05/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3536	4	3536	4	102.00
05/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3730	4	3730	4	220.00
05/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	7012	7	7012	7	0.00
05/05/2021	R213 On 05-May-22			Bond Future	10.40	81.8530	10.4034	81.8530	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
05/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	1159	1	1159	1	0.00
05/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	1207	1	1207	1	0.00
05/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	1110	1	1110	1	0.00
05/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 06-May-21			Bond Future	10.86	65.9427	10.8621	65.9427	8,235.00
05/05/2021	R214 On 06-May-21	12.27	Call	Bond Future	7365	7	7365	7	0.00
05/05/2021	R214 On 06-May-21	12.26	Call	Bond Future	7318	7	7318	7	0.00
05/05/2021	R214 On 06-May-21	12.25	Call	Bond Future	7270	7	7270	7	0.00
05/05/2021	R214 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 06-May-21	12.26	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 06-May-21	12.27	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 05-August-21			Bond Future	11.05	66.6215	11.0541	66.6215	17,880.00
05/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6127	6	6127	6	0.00
05/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6163	6	6163	6	0.00
05/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6090	6	6090	6	0.00
05/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	1048	1	1048	1	0.00
05/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	1074	1	1074	1	0.00
05/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	1061	1	1061	1	0.00
05/05/2021	R214 On 04-November-21			Bond Future	11.24	64.0988	11.2362	64.0988	0.00
05/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	7706	8	7706	8	0.00
05/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	7673	8	7673	8	0.00
05/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	7640	8	7640	8	0.00
05/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1485	2	1485	2	0.00
05/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1459	2	1459	2	0.00
05/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1472	2	1472	2	0.00
05/05/2021	R214 On 03-February-22			Bond Future	11.43	64.8226	11.4338	64.8226	0.00
05/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4223	4	4223	4	0.00
05/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4196	4	4196	4	0.00
05/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4250	4	4250	4	0.00
05/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4430	5	4430	5	0.00
05/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4403	5	4403	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
05/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4376	4	4376	4	0.00
05/05/2021	R214 On 05-May-22			Bond Future	11.64	62.2384	11.6399	62.2384	0.00
05/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	513	0	513	0	0.00
05/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	462	0	462	0	0.00
05/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	564	0	564	0	0.00
05/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 06-May-21			Bond Future	10.88	83.0823	10.8771	83.0823	87,531.00
05/05/2021	R248 On 06-May-21	12.35	Call	Bond Future	9568	9	9568	9	0.00
05/05/2021	R248 On 06-May-21	12.34	Call	Bond Future	9510	9	9510	9	0.00
05/05/2021	R248 On 06-May-21	10.90	Call	Bond Future	449	1	449	1	1,030.00
05/05/2021	R248 On 06-May-21	11.40	Call	Bond Future	3645	3	3645	3	1,030.00
05/05/2021	R248 On 06-May-21	12.36	Call	Bond Future	9626	9	9626	9	0.00
05/05/2021	R248 On 06-May-21	10.20	Call	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 06-May-21	10.80	Call	Bond Future	145	0	145	0	0.00
05/05/2021	R248 On 06-May-21	10.80	Put	Bond Future	708	1	708	1	0.00
05/05/2021	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 06-May-21	10.20	Put	Bond Future	5186	5	5186	5	0.00
05/05/2021	R248 On 06-May-21	11.40	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 06-May-21	12.34	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 06-May-21	10.90	Put	Bond Future	282	1	282	1	0.00
05/05/2021	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 05-August-21			Bond Future	11.07	83.9375	11.0701	83.9375	172,234.00
05/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1542	2	1542	2	1,000.00
05/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	574	1	574	1	0.00
05/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	9732	10	9732	10	0.00
05/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	9684	10	9684	10	0.00
05/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	3774	4	3774	4	1,000.00
05/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1085	1	1085	1	1,300.00
05/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	9779	10	9779	10	0.00
05/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2700	3	2700	3	1,300.00
05/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1800	2	1800	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
05/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	632	1	632	1	0.00
05/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	5231	5	5231	5	0.00
05/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	641	1	641	1	0.00
05/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3913	4	3913	4	0.00
05/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5735	6	5735	6	0.00
05/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2869	3	2869	3	0.00
05/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	623	1	623	1	0.00
05/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6841	7	6841	7	0.00
05/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8771	9	8771	9	0.00
05/05/2021	R248 On 04-November-21			Bond Future	11.25	80.4766	11.2531	80.4766	0.00
05/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	10815	11	10815	11	0.00
05/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	10773	11	10773	11	0.00
05/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	10858	11	10858	11	0.00
05/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1148	1	1148	1	0.00
05/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1171	1	1171	1	0.00
05/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1159	1	1159	1	0.00
05/05/2021	R248 On 03-February-22			Bond Future	11.45	81.3854	11.4524	81.3854	0.00
05/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5149	5	5149	5	0.00
05/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5115	5	5115	5	0.00
05/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5080	5	5080	5	0.00
05/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4900	5	4900	5	0.00
05/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4964	5	4964	5	0.00
05/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4932	5	4932	5	0.00
05/05/2021	R248 On 05-May-22			Bond Future	11.66	77.8438	11.6603	77.8438	0.00
05/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	951	1	951	1	0.00
05/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	825	1	825	1	0.00
05/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	888	1	888	1	0.00
05/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
05/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00