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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	2025 On 04-November-21			Bond Future	153.67	154.1055	153.6684	154.1055	1,035.00
02/11/2021	2025 On 03-February-22			Bond Future	153.84	154.2802	153.8427	154.2802	4,707.00
02/11/2021	2025 On 05-May-22			Bond Future	155.70	156.1315	155.7039	156.1315	164.00
02/11/2021	2025 On 04-August-22			Bond Future	156.01	156.4756	156.0099	156.4756	0.00
02/11/2021	2025 On 03-November-22			Bond Future	157.99	158.4483	157.9877	158.4483	0.00
02/11/2021	2029 On 04-November-21			Bond Future	112.86	113.2352	112.8645	113.2352	2,232.00
02/11/2021	2029 On 03-February-22			Bond Future	114.16	114.5271	114.1555	114.5271	2,606.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	2029 On 05-May-22			Bond Future	114.34	114.7038	114.3390	114.7038	186.00
02/11/2021	2029 On 04-August-22			Bond Future	115.75	116.1413	115.7478	116.1413	0.00
02/11/2021	2029 On 03-November-22			Bond Future	115.99	116.3815	115.9911	116.3815	0.00
02/11/2021	2030 On 04-November-21			Bond Future	9.62	93.0154	9.6250	93.0154	62,931.00
02/11/2021	2030 On 04-November-21	8.75	Call	Bond Future	0	0	0	0	3,250.00
02/11/2021	2030 On 04-November-21	8.77	Call	Bond Future	0	0	0	0	300.00
02/11/2021	2030 On 04-November-21	8.80	Call	Bond Future	0	0	0	0	560.00
02/11/2021	2030 On 04-November-21	9.30	Call	Bond Future	0	0	0	0	0.00
02/11/2021	2030 On 04-November-21	9.40	Call	Bond Future	5	0	5	0	560.00
02/11/2021	2030 On 04-November-21	9.90	Call	Bond Future	1437	1	1437	1	29.00
02/11/2021	2030 On 04-November-21	10.59	Call	Bond Future	4902	5	4902	5	0.00
02/11/2021	2030 On 04-November-21	10.61	Call	Bond Future	5000	5	5000	5	0.00
02/11/2021	2030 On 04-November-21	11.44	Call	Bond Future	8940	9	8940	9	0.00
02/11/2021	2030 On 04-November-21	9.25	Call	Bond Future	0	0	0	0	0.00
02/11/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
02/11/2021	2030 On 04-November-21	9.20	Call	Bond Future	0	0	0	0	29.00
02/11/2021	2030 On 04-November-21	9.35	Call	Bond Future	1	0	1	0	0.00
02/11/2021	2030 On 04-November-21	11.26	Call	Bond Future	8106	8	8106	8	0.00
02/11/2021	2030 On 04-November-21	10.60	Call	Bond Future	4951	5	4951	5	0.00
02/11/2021	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
02/11/2021	2030 On 04-November-21	9.35	Put	Bond Future	1463	2	1463	2	9,100.00
02/11/2021	2030 On 04-November-21	9.40	Put	Bond Future	1199	1	1199	1	0.00
02/11/2021	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2030 On 04-November-21	9.30	Put	Bond Future	1732	2	1732	2	0.00
02/11/2021	2030 On 04-November-21	8.27	Put	Bond Future	7506	8	7506	8	0.00
02/11/2021	2030 On 04-November-21	8.77	Put	Bond Future	4647	5	4647	5	0.00
02/11/2021	2030 On 04-November-21	9.25	Put	Bond Future	2002	2	2002	2	5,000.00
02/11/2021	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
02/11/2021	2030 On 04-November-21	9.90	Put	Bond Future	4	0	4	0	0.00
02/11/2021	2030 On 04-November-21	8.80	Put	Bond Future	4479	5	4479	5	0.00
02/11/2021	2030 On 04-November-21	9.20	Put	Bond Future	2273	2	2273	2	0.00

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02/11/2021	2030 On 04-November-21	8.75	Put	Bond Future	4759	5	4759	5	0.00
02/11/2021	2030 On 03-February-22			Bond Future	9.85	90.0496	9.8488	90.0496	83,941.00
02/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	762	1	762	1	0.00
02/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	778	1	778	1	0.00
02/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1075	1	1075	1	1,000.00
02/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1480	1	1480	1	0.00
02/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	5238	5	5238	5	0.00
02/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	795	1	795	1	0.00
02/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	36	0	36	0	101.00
02/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	637	1	637	1	0.00
02/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	158	0	158	0	1,000.00
02/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5421	5	5421	5	0.00
02/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	3217	3	3217	3	101.00
02/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	7855	8	7855	8	0.00
02/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2851	3	2851	3	0.00
02/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	331	0	331	0	1,000.00
02/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1831	2	1831	2	101.00
02/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2350	2	2350	2	0.00
02/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2886	3	2886	3	0.00
02/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2922	3	2922	3	0.00
02/11/2021	2030 On 05-May-22			Bond Future	10.08	91.1089	10.0785	91.1089	14,728.00
02/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	321	0	321	0	1,800.00
02/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	780	1	780	1	0.00
02/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2510	2	2510	2	0.00
02/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2537	3	2537	3	0.00
02/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	276	0	276	0	200.00
02/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5344	5	5344	5	0.00
02/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	24	0	24	0	200.00
02/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2565	3	2565	3	0.00
02/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1898	2	1898	2	0.00
02/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	67	0	67	0	1,800.00
02/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	140	0	140	0	1,073.00
02/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	10256	10	10256	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
02/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1923	2	1923	2	0.00
02/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6401	6	6401	6	0.00
02/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6784	7	6784	7	0.00
02/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12554	13	12554	13	0.00
02/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8493	9	8493	9	0.00
02/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	785	1	785	1	1,800.00
02/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2531	3	2531	3	1,073.00
02/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1944	2	1944	2	200.00
02/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1965	2	1965	2	0.00
02/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4445	5	4445	5	1,073.00
02/11/2021	2030 On 04-August-22			Bond Future	10.33	88.1757	10.3296	88.1757	0.00
02/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	537	1	537	1	800.00
02/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	158	0	158	0	800.00
02/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1091	1	1091	1	0.00
02/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1106	1	1106	1	0.00
02/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4448	4	4448	4	0.00
02/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1121	1	1121	1	0.00
02/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4853	5	4853	5	0.00
02/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1579	2	1579	2	800.00
02/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4888	5	4888	5	0.00
02/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	4923	5	4923	5	0.00
02/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10446	11	10446	11	0.00
02/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6854	7	6854	7	0.00
02/11/2021	2030 On 03-November-22			Bond Future	10.57	89.3178	10.5693	89.3178	0.00
02/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	1981	2	1981	2	0.00
02/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	1962	2	1962	2	0.00
02/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2001	2	2001	2	0.00
02/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4172	4	4172	4	0.00
02/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4227	4	4227	4	0.00
02/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4199	4	4199	4	0.00
02/11/2021	2032 On 04-November-21			Bond Future	10.16	88.6173	10.1647	88.6173	81,081.00
02/11/2021	2032 On 04-November-21	9.33	Call	Bond Future	0	0	0	0	700.00
02/11/2021	2032 On 04-November-21	11.71	Call	Bond Future	8380	8	8380	8	0.00

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02/11/2021	2032 On 04-November-21	12.81	Call	Bond Future	13691	14	13691	14	0.00
02/11/2021	2032 On 04-November-21	9.83	Call	Bond Future	0	0	0	0	700.00
02/11/2021	2032 On 04-November-21	11.69	Call	Bond Future	8278	8	8278	8	0.00
02/11/2021	2032 On 04-November-21	11.70	Call	Bond Future	8329	8	8329	8	0.00
02/11/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
02/11/2021	2032 On 04-November-21	9.33	Put	Bond Future	5027	5	5027	5	0.00
02/11/2021	2032 On 04-November-21	9.83	Put	Bond Future	1971	2	1971	2	0.00
02/11/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2032 On 03-February-22			Bond Future	10.38	89.6063	10.3822	89.6063	109,141.00
02/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	280	0	280	0	210.00
02/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	1983	2	1983	2	0.00
02/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1684	2	1684	2	0.00
02/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	3619	4	3619	4	0.00
02/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	646	1	646	1	900.00
02/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1133	1	1133	1	0.00
02/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	1952	2	1952	2	0.00
02/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	3826	4	3826	4	0.00
02/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	26	0	26	0	198.00
02/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	58	0	58	0	97.00
02/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	235	0	235	0	1,050.00
02/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	330	0	330	0	0.00
02/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	2655	3	2655	3	0.00
02/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	4599	4	4599	4	0.00
02/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	243	0	243	0	400.00
02/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1891	2	1891	2	0.00
02/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1921	2	1921	2	0.00
02/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	505	0	505	0	0.00
02/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2241	2	2241	2	0.00
02/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	2691	3	2691	3	0.00
02/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	1147	1	1147	1	97.00
02/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1415	2	1415	2	210.00

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02/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1865	2	1865	2	400.00
02/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3804	4	3804	4	198.00
02/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1603	2	1603	2	198.00
02/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1653	2	1653	2	0.00
02/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1679	2	1679	2	0.00
02/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4915	5	4915	5	0.00
02/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	527	1	527	1	210.00
02/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1166	1	1166	1	1,050.00
02/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8860	9	8860	9	0.00
02/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3415	4	3415	4	900.00
02/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	4967	5	4967	5	0.00
02/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	7435	8	7435	8	0.00
02/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	710	1	710	1	400.00
02/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1628	2	1628	2	0.00
02/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2509	3	2509	3	97.00
02/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	772	1	772	1	900.00
02/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4711	5	4711	5	0.00
02/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	4461	5	4461	5	1,050.00
02/11/2021	2032 On 05-May-22			Bond Future	10.60	86.5136	10.6014	86.5136	20,384.00
02/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	3777	4	3777	4	0.00
02/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1363	1	1363	1	780.00
02/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1608	2	1608	2	993.00
02/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	3850	4	3850	4	0.00
02/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	414	0	414	0	780.00
02/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	3813	4	3813	4	0.00
02/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3634	4	3634	4	0.00
02/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4373	4	4373	4	0.00
02/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1296	1	1296	1	780.00
02/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1603	2	1603	2	993.00
02/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1536	2	1536	2	0.00
02/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3328	3	3328	3	0.00
02/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1520	2	1520	2	0.00
02/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	6231	6	6231	6	0.00

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02/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1504	2	1504	2	0.00
02/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3702	4	3702	4	0.00
02/11/2021	2032 On 04-August-22			Bond Future	10.83	87.5273	10.8327	87.5273	0.00
02/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	5423	5	5423	5	0.00
02/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1411	1	1411	1	0.00
02/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	6519	6	6519	6	0.00
02/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1430	1	1430	1	0.00
02/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1450	1	1450	1	0.00
02/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	180	0	180	0	800.00
02/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	670	1	670	1	800.00
02/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6827	7	6827	7	0.00
02/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10823	11	10823	11	0.00
02/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4841	5	4841	5	0.00
02/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4805	5	4805	5	0.00
02/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1175	1	1175	1	0.00
02/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1498	2	1498	2	800.00
02/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4769	5	4769	5	0.00
02/11/2021	2032 On 03-November-22			Bond Future	11.06	84.5161	11.0639	84.5161	0.00
02/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2333	2	2333	2	0.00
02/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4432	5	4432	5	0.00
02/11/2021	2033 On 04-November-21			Bond Future	107.58	107.8920	107.5772	107.8920	2,113.00
02/11/2021	2033 On 03-February-22			Bond Future	108.81	109.1230	108.8077	109.1230	7,143.00
02/11/2021	2033 On 05-May-22			Bond Future	108.85	109.1539	108.8455	109.1539	2,121.00
02/11/2021	2033 On 04-August-22			Bond Future	110.19	110.5218	110.1867	110.5218	0.00
02/11/2021	2033 On 03-November-22			Bond Future	110.28	110.6103	110.2787	110.6103	0.00
02/11/2021	2037 On 04-November-21			Bond Future	10.77	85.5847	10.7690	85.5847	64,831.00
02/11/2021	2037 On 04-November-21	12.81	Call	Bond Future	11767	12	11767	12	0.00
02/11/2021	2037 On 04-November-21	12.82	Call	Bond Future	11818	12	11818	12	0.00
02/11/2021	2037 On 04-November-21	11.49	Call	Bond Future	4472	5	4472	5	600.00
02/11/2021	2037 On 04-November-21	12.30	Call	Bond Future	9076	9	9076	9	0.00
02/11/2021	2037 On 04-November-21	12.83	Call	Bond Future	11869	12	11869	12	0.00
02/11/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
02/11/2021	2037 On 04-November-21	12.82	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
02/11/2021	2037 On 04-November-21	11.49	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2037 On 03-February-22			Bond Future	10.97	82.2857	10.9716	82.2857	112,241.00
02/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	3966	4	3966	4	0.00
02/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	3922	4	3922	4	0.00
02/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	3877	4	3877	4	0.00
02/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	923	1	923	1	0.00
02/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	953	1	953	1	0.00
02/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	938	1	938	1	0.00
02/11/2021	2037 On 05-May-22			Bond Future	11.18	83.2539	11.1758	83.2539	11,855.00
02/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5195	5	5195	5	0.00
02/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5152	5	5152	5	0.00
02/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5109	5	5109	5	0.00
02/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1284	1	1284	1	0.00
02/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1312	1	1312	1	0.00
02/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1298	1	1298	1	0.00
02/11/2021	2037 On 04-August-22			Bond Future	11.39	79.9740	11.3948	79.9740	0.00
02/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3288	3	3288	3	0.00
02/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	1872	2	1872	2	0.00
02/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	563	1	563	1	50.00
02/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	1824	2	1824	2	0.00
02/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	1848	2	1848	2	0.00
02/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4826	5	4826	5	0.00
02/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4903	5	4903	5	0.00
02/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8824	9	8824	9	0.00
02/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3138	3	3138	3	50.00
02/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4864	5	4864	5	50.00
02/11/2021	2037 On 03-November-22			Bond Future	11.60	81.0145	11.6002	81.0145	0.00
02/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	2835	3	2835	3	0.00
02/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	2862	3	2862	3	0.00
02/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	2889	3	2889	3	0.00
02/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4597	5	4597	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
02/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4564	5	4564	5	0.00
02/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4531	5	4531	5	0.00
02/11/2021	2038 On 04-November-21			Bond Future	122.04	122.0268	122.0430	122.0268	3,196.00
02/11/2021	2038 On 03-February-22			Bond Future	121.66	121.6377	121.6577	121.6377	4,314.00
02/11/2021	2038 On 05-May-22			Bond Future	123.13	123.0973	123.1296	123.0973	677.00
02/11/2021	2038 On 04-August-22			Bond Future	122.83	122.8261	122.8328	122.8261	0.00
02/11/2021	2038 On 03-November-22			Bond Future	124.39	124.3748	124.3903	124.3748	0.00
02/11/2021	2040 On 04-November-21			Bond Future	10.86	87.7997	10.8637	87.7997	36,183.00
02/11/2021	2040 On 04-November-21	12.91	Call	Bond Future	12534	13	12534	13	0.00
02/11/2021	2040 On 04-November-21	12.89	Call	Bond Future	12426	12	12426	12	0.00
02/11/2021	2040 On 04-November-21	12.90	Call	Bond Future	12480	12	12480	12	0.00
02/11/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2040 On 03-February-22			Bond Future	11.06	84.2752	11.0599	84.2752	75,852.00
02/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4254	4	4254	4	0.00
02/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4302	4	4302	4	0.00
02/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4351	4	4351	4	0.00
02/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	918	1	918	1	0.00
02/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	903	1	903	1	0.00
02/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	888	1	888	1	0.00
02/11/2021	2040 On 05-May-22			Bond Future	11.26	85.2667	11.2571	85.2667	8,498.00
02/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	5534	6	5534	6	0.00
02/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	195	0	195	0	1,200.00
02/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	5489	6	5489	6	0.00
02/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	5580	6	5580	6	0.00
02/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	10970	11	10970	11	0.00
02/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	997	1	997	1	1,200.00
02/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5711	6	5711	6	0.00
02/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	457	0	457	0	1,200.00
02/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1401	1	1401	1	0.00
02/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1416	1	1416	1	0.00
02/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1431	1	1431	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
02/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10548	11	10548	11	0.00
02/11/2021	2040 On 04-August-22			Bond Future	11.47	81.7599	11.4683	81.7599	0.00
02/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2131	2	2131	2	0.00
02/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2157	2	2157	2	0.00
02/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2184	2	2184	2	0.00
02/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4921	5	4921	5	0.00
02/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4962	5	4962	5	0.00
02/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	5002	5	5002	5	0.00
02/11/2021	2040 On 03-November-22			Bond Future	11.67	82.8241	11.6659	82.8241	0.00
02/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3158	3	3158	3	0.00
02/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3100	3	3100	3	0.00
02/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3129	3	3129	3	0.00
02/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4771	5	4771	5	0.00
02/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4841	5	4841	5	0.00
02/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4806	5	4806	5	0.00
02/11/2021	2044 On 04-November-21			Bond Future	10.87	84.7226	10.8683	84.7226	18,206.00
02/11/2021	2044 On 04-November-21	12.89	Call	Bond Future	12488	12	12488	12	0.00
02/11/2021	2044 On 04-November-21	12.90	Call	Bond Future	12541	13	12541	13	0.00
02/11/2021	2044 On 04-November-21	12.91	Call	Bond Future	12595	13	12595	13	0.00
02/11/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
02/11/2021	2044 On 03-February-22			Bond Future	11.05	81.2888	11.0537	81.2888	52,985.00
02/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	4534	5	4534	5	0.00
02/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4435	4	4435	4	0.00
02/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	4484	5	4484	5	0.00
02/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	859	1	859	1	0.00
02/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	873	1	873	1	0.00
02/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	845	1	845	1	0.00
02/11/2021	2044 On 05-May-22			Bond Future	11.24	82.2453	11.2397	82.2453	5,735.00
02/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	5766	6	5766	6	0.00
02/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	5673	6	5673	6	0.00
02/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	5719	6	5719	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
02/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1365	1	1365	1	0.00
02/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1380	1	1380	1	0.00
02/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1351	1	1351	1	0.00
02/11/2021	2044 On 04-August-22			Bond Future	11.44	78.8284	11.4385	78.8284	0.00
02/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2393	2	2393	2	0.00
02/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2337	2	2337	2	0.00
02/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2365	2	2365	2	0.00
02/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4691	5	4691	5	0.00
02/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4731	5	4731	5	0.00
02/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4651	5	4651	5	0.00
02/11/2021	2044 On 03-November-22			Bond Future	11.62	79.8543	11.6240	79.8543	0.00
02/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3218	3	3218	3	0.00
02/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3248	3	3248	3	0.00
02/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3278	3	3278	3	0.00
02/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4655	5	4655	5	0.00
02/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4690	5	4690	5	0.00
02/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4726	5	4726	5	0.00
02/11/2021	2046 On 04-November-21			Bond Future	108.01	108.7214	108.0092	108.7214	7,194.00
02/11/2021	2046 On 03-February-22			Bond Future	109.24	109.9619	109.2448	109.9619	15,506.00
02/11/2021	2046 On 05-May-22			Bond Future	108.68	109.3998	108.6848	109.3998	171.00
02/11/2021	2046 On 04-August-22			Bond Future	110.02	110.7710	110.0241	110.7710	0.00
02/11/2021	2046 On 03-November-22			Bond Future	109.50	110.2445	109.4959	110.2445	0.00
02/11/2021	2050 On 04-November-21			Bond Future	111.19	111.7848	111.1855	111.7848	3,193.00
02/11/2021	2050 On 03-February-22			Bond Future	110.48	111.0784	110.4754	111.0784	8,281.00
02/11/2021	2050 On 05-May-22			Bond Future	111.81	112.4111	111.8119	112.4111	379.00
02/11/2021	2050 On 04-August-22			Bond Future	111.18	111.8059	111.1756	111.8059	0.00
02/11/2021	2050 On 03-November-22			Bond Future	112.59	113.2156	112.5855	113.2156	0.00
02/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	AL37 On 04-November-21			Index Future	785.50	786.8210	785.5040	786.8210	0.00
02/11/2021	AL37 On 03-February-22			Index Future	794.28	795.6070	794.2820	795.6070	0.00
02/11/2021	AL37 On 05-May-22			Index Future	803.69	804.9610	803.6910	804.9610	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
02/11/2021	AL37 On 04-August-22			Index Future	813.30	814.7530	813.2970	814.7530	0.00
02/11/2021	AL37 On 03-November-22			Index Future	823.52	824.9380	823.5170	824.9380	0.00
02/11/2021	AL7T On 04-November-21			Index Future	896.10	894.7840	896.1020	894.7840	0.00
02/11/2021	AL7T On 03-February-22			Index Future	906.12	904.7750	906.1160	904.7750	0.00
02/11/2021	AL7T On 05-May-22			Index Future	916.85	915.4120	916.8500	915.4120	0.00
02/11/2021	AL7T On 04-August-22			Index Future	927.81	926.5470	927.8090	926.5470	0.00
02/11/2021	AL7T On 03-November-22			Index Future	939.47	938.1300	939.4670	938.1300	0.00
02/11/2021	ALBI On 04-November-21			Index Future	796.26	796.0760	796.2590	796.0760	114.00
02/11/2021	ALBI On 03-February-22			Index Future	805.16	804.9650	805.1580	804.9650	190.00
02/11/2021	ALBI On 05-May-22			Index Future	814.70	814.4280	814.6950	814.4280	29.00
02/11/2021	ALBI On 04-August-22			Index Future	824.43	824.3350	824.4330	824.3350	0.00
02/11/2021	ALBI On 03-November-22			Index Future	834.79	834.6410	834.7930	834.6410	0.00
02/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2021	ES33 On 04-November-21			Bond Future	11.47	75.7706	11.4711	75.7706	0.00
02/11/2021	ES33 On 03-February-22			Bond Future	11.72	76.6351	11.7226	76.6351	263.00
02/11/2021	ES33 On 05-May-22			Bond Future	11.97	73.7773	11.9721	73.7773	87.00
02/11/2021	ES33 On 04-August-22			Bond Future	12.24	74.6544	12.2352	74.6544	0.00
02/11/2021	ES33 On 03-November-22			Bond Future	12.50	71.8672	12.5001	71.8672	0.00
02/11/2021	ES42 On 04-November-21			Bond Future	11.95	74.1418	11.9451	74.1418	0.00
02/11/2021	ES42 On 03-February-22			Bond Future	12.17	74.9876	12.1741	74.9876	3,579.00
02/11/2021	ES42 On 05-May-22			Bond Future	12.41	71.6290	12.4095	71.6290	1,190.00
02/11/2021	ES42 On 04-August-22			Bond Future	12.65	72.4792	12.6507	72.4792	0.00
02/11/2021	ES42 On 03-November-22			Bond Future	12.89	69.1848	12.8947	69.1848	0.00
02/11/2021	GOVI On 04-November-21			GOVI	785.95	785.7500	785.9530	785.7500	49.00
02/11/2021	GOVI On 04-November-21	728.42	Call	GOVI	575330	57	575330	57	0.00
02/11/2021	GOVI On 04-November-21	728.41	Call	GOVI	575430	57	575430	57	0.00
02/11/2021	GOVI On 04-November-21	728.40	Call	GOVI	575530	57	575530	57	0.00
02/11/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 03-February-22			GOVI	794.74	794.5240	794.7360	794.5240	1,048.00
02/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	19960	2	19960	2	0.00
02/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	19860	2	19860	2	0.00
02/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	19760	2	19760	2	0.00
02/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	GOVI On 05-May-22			GOVI	804.15	803.8640	804.1500	803.8640	0.00
02/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	159200	16	159200	16	0.00
02/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	159100	16	159100	16	0.00
02/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	159000	16	159000	16	0.00
02/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-August-22			GOVI	813.76	813.6430	813.7620	813.6430	0.00
02/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	55180	6	55180	6	0.00
02/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	55080	6	55080	6	0.00
02/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	54980	6	54980	6	0.00
02/11/2021	GOVI On 03-November-22			GOVI	823.99	823.8140	823.9870	823.8140	0.00
02/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	35570	3	35570	3	0.00
02/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	35770	3	35770	3	0.00
02/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	35670	3	35670	3	0.00
02/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
02/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
02/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2021	IGOV On 04-November-21			Index Future	295.91	296.4110	295.9120	296.4110	28.00
02/11/2021	IGOV On 03-February-22			Index Future	299.29	299.7940	299.2920	299.7940	487.00
02/11/2021	IGOV On 05-May-22			Index Future	302.91	303.3920	302.9110	303.3920	16.00
02/11/2021	IGOV On 04-August-22			Index Future	306.60	307.1540	306.6030	307.1540	0.00
02/11/2021	IGOV On 03-November-22			Index Future	310.53	311.0650	310.5270	311.0650	0.00
02/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
02/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.72	96.2750	3.7150	96.2750	50,000.00
02/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9950	3.9950	95.9950	0.00
02/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.09	95.9100	4.0900	95.9100	0.00
02/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.40	95.6100	4.4000	95.6100	0.00
02/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.48	95.5350	4.4750	95.5350	0.00
02/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.81	95.2000	4.8100	95.2000	0.00
02/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.20	94.8400	5.2000	94.8400	72.00
02/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.70	94.3650	5.6950	94.3650	0.00
02/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.26	93.8050	6.2600	93.8050	68.00
02/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.63	93.4400	6.6300	93.4400	0.00
02/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	7.04	93.0200	7.0400	93.0200	0.00
02/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.39	92.6850	7.3850	92.6850	0.00
02/11/2021	R023 On 04-November-21			Bond Future	5.59	104.1712	5.5924	104.1712	6,810.00
02/11/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R023 On 04-November-21	4.91	Put	Bond Future	871	1	871	1	0.00
02/11/2021	R023 On 04-November-21	4.90	Put	Bond Future	884	1	884	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
02/11/2021	R023 On 04-November-21	4.92	Put	Bond Future	858	1	858	1	0.00
02/11/2021	R023 On 03-February-22			Bond Future	5.87	105.3338	5.8738	105.3338	11,361.00
02/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	6	0	6	0	0.00
02/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	6	0	6	0	0.00
02/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	7	0	7	0	0.00
02/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	824	1	824	1	0.00
02/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	834	1	834	1	0.00
02/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	844	1	844	1	0.00
02/11/2021	R023 On 05-May-22			Bond Future	6.21	102.6620	6.2136	102.6620	777.00
02/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	323	0	323	0	0.00
02/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	328	0	328	0	0.00
02/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	333	0	333	0	0.00
02/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	257	0	257	0	0.00
02/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	260	0	260	0	0.00
02/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	263	0	263	0	0.00
02/11/2021	R023 On 04-August-22			Bond Future	6.84	103.8867	6.8436	103.8867	0.00
02/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	53	0	53	0	0.00
02/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	56	0	56	0	0.00
02/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	58	0	58	0	0.00
02/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	493	0	493	0	0.00
02/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	496	0	496	0	0.00
02/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	499	0	499	0	0.00
02/11/2021	R023 On 03-November-22			Bond Future	8.30	101.3006	8.2953	101.3006	0.00
02/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	15	0	15	0	0.00
02/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	15	0	15	0	0.00
02/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	15	0	15	0	0.00
02/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	636	1	636	1	0.00
02/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	639	1	639	1	0.00
02/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	633	1	633	1	0.00
02/11/2021	R035 On 04-November-21			Bond Future	10.55	89.9078	10.5544	89.9078	38,003.00
02/11/2021	R035 On 04-November-21	10.23	Call	Bond Future	0	0	0	0	782.00
02/11/2021	R035 On 04-November-21	11.75	Call	Bond Future	7253	7	7253	7	0.00
02/11/2021	R035 On 04-November-21	10.26	Call	Bond Future	0	0	0	0	150.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	R035 On 04-November-21	11.20	Call	Bond Future	4028	4	4028	4	0.00
02/11/2021	R035 On 04-November-21	13.82	Call	Bond Future	17881	18	17881	18	0.00
02/11/2021	R035 On 04-November-21	12.52	Call	Bond Future	11470	12	11470	12	0.00
02/11/2021	R035 On 04-November-21	12.51	Call	Bond Future	11417	11	11417	11	0.00
02/11/2021	R035 On 04-November-21	10.11	Call	Bond Future	0	0	0	0	350.00
02/11/2021	R035 On 04-November-21	10.12	Call	Bond Future	0	0	0	0	400.00
02/11/2021	R035 On 04-November-21	10.62	Call	Bond Future	558	1	558	1	0.00
02/11/2021	R035 On 04-November-21	10.60	Call	Bond Future	468	1	468	1	0.00
02/11/2021	R035 On 04-November-21	11.08	Call	Bond Future	3300	3	3300	3	0.00
02/11/2021	R035 On 04-November-21	12.53	Call	Bond Future	11523	12	11523	12	0.00
02/11/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R035 On 04-November-21	11.08	Put	Bond Future	0	0	0	0	782.00
02/11/2021	R035 On 04-November-21	11.20	Put	Bond Future	0	0	0	0	350.00
02/11/2021	R035 On 04-November-21	10.60	Put	Bond Future	175	0	175	0	350.00
02/11/2021	R035 On 04-November-21	10.62	Put	Bond Future	136	0	136	0	0.00
02/11/2021	R035 On 04-November-21	11.75	Put	Bond Future	0	0	0	0	782.00
02/11/2021	R035 On 04-November-21	10.12	Put	Bond Future	2869	3	2869	3	0.00
02/11/2021	R035 On 04-November-21	10.23	Put	Bond Future	2130	2	2130	2	0.00
02/11/2021	R035 On 04-November-21	10.11	Put	Bond Future	2937	3	2937	3	0.00
02/11/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
02/11/2021	R035 On 04-November-21	10.26	Put	Bond Future	1931	2	1931	2	0.00
02/11/2021	R035 On 03-February-22			Bond Future	10.77	90.9112	10.7672	90.9112	97,879.00
02/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	682	1	682	1	500.00
02/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	3058	3	3058	3	0.00
02/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	116	0	116	0	683.00
02/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	3867	4	3867	4	0.00
02/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4274	4	4274	4	0.00
02/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	462	1	462	1	280.00
02/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	6940	7	6940	7	0.00
02/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	719	1	719	1	200.00
02/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	875	1	875	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
02/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	896	1	896	1	1,600.00
02/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1541	2	1541	2	0.00
02/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1656	2	1656	2	0.00
02/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	2977	3	2977	3	0.00
02/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3306	3	3306	3	0.00
02/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	3778	4	3778	4	0.00
02/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	3822	4	3822	4	0.00
02/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	4046	4	4046	4	0.00
02/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	4552	5	4552	5	0.00
02/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	259	0	259	0	200.00
02/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6195	6	6195	6	0.00
02/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	454	0	454	0	280.00
02/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5806	6	5806	6	0.00
02/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	774	1	774	1	683.00
02/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	918	1	918	1	200.00
02/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	850	1	850	1	500.00
02/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	992	1	992	1	0.00
02/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	1008	1	1008	1	0.00
02/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1313	1	1313	1	1,600.00
02/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2534	3	2534	3	200.00
02/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3567	4	3567	4	0.00
02/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3612	4	3612	4	500.00
02/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3981	4	3981	4	0.00
02/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	4077	4	4077	4	0.00
02/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	355	0	355	0	1,800.00
02/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4790	5	4790	5	0.00
02/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	977	1	977	1	0.00
02/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	7186	7	7186	7	0.00
02/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1197	1	1197	1	200.00
02/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2395	2	2395	2	683.00
02/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1354	1	1354	1	280.00
02/11/2021	R035 On 05-May-22			Bond Future	10.97	87.5024	10.9734	87.5024	8,926.00
02/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5260	5	5260	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
02/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5174	5	5174	5	0.00
02/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5217	5	5217	5	0.00
02/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1293	1	1293	1	0.00
02/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1307	1	1307	1	0.00
02/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1279	1	1279	1	0.00
02/11/2021	R035 On 04-August-22			Bond Future	11.19	88.5264	11.1926	88.5264	0.00
02/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	1956	2	1956	2	0.00
02/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3019	3	3019	3	0.00
02/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	6915	0	6915	0	0.00
02/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1476	0	1476	0	400.00
02/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1718	2	1718	2	0.00
02/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	1907	2	1907	2	0.00
02/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	1931	2	1931	2	0.00
02/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	291	0	291	0	400.00
02/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	506	1	506	1	100.00
02/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	9070	9	9070	9	0.00
02/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5525	0	5525	0	0.00
02/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	10989	0	10989	0	0.00
02/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4730	5	4730	5	0.00
02/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3390	3	3390	3	100.00
02/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4767	5	4767	5	0.00
02/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	5076	5	5076	5	100.00
02/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1358	0	1358	0	400.00
02/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4692	5	4692	5	0.00
02/11/2021	R035 On 03-November-22			Bond Future	11.41	85.1973	11.4107	85.1973	0.00
02/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	2891	3	2891	3	0.00
02/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	2918	3	2918	3	0.00
02/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	2945	3	2945	3	0.00
02/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4461	4	4461	4	0.00
02/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4492	4	4492	4	0.00
02/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4525	4	4525	4	0.00
02/11/2021	R186 On 04-November-21			Bond Future	8.24	113.5295	8.2411	113.5295	15,900.00
02/11/2021	R186 On 04-November-21	8.11	Call	Bond Future	22	0	22	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
02/11/2021	R186 On 04-November-21	8.77	Call	Bond Future	2267	2	2267	2	0.00
02/11/2021	R186 On 04-November-21		Call	Bond Future	13301	14	13301	14	0.00
02/11/2021	R186 On 04-November-21	7.77	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R186 On 04-November-21	8.09	Call	Bond Future	14	0	14	0	0.00
02/11/2021	R186 On 04-November-21	8.10	Call	Bond Future	18	0	18	0	0.00
02/11/2021	R186 On 04-November-21	8.10	Put	Bond Future	633	1	633	1	0.00
02/11/2021	R186 On 04-November-21	8.09	Put	Bond Future	673	1	673	1	0.00
02/11/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
02/11/2021	R186 On 04-November-21	8.77	Put	Bond Future	0	0	0	0	15,177.00
02/11/2021	R186 On 04-November-21	8.11	Put	Bond Future	593	1	593	1	0.00
02/11/2021	R186 On 04-November-21	7.77	Put	Bond Future	2070	2	2070	2	15,177.00
02/11/2021	R186 On 03-February-22			Bond Future	8.49	109.5150	8.4855	109.5150	57,836.00
02/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	60	0	60	0	0.00
02/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	62	0	62	0	0.00
02/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	64	0	64	0	0.00
02/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	5081	5	5081	5	0.00
02/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	5122	5	5122	5	0.00
02/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	5164	5	5164	5	0.00
02/11/2021	R186 On 05-May-22			Bond Future	8.74	110.8029	8.7409	110.8029	4,404.00
02/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	449	1	449	1	435.00
02/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	951	1	951	1	0.00
02/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	965	1	965	1	0.00
02/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1025	1	1025	1	454.00
02/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1518	2	1518	2	0.00
02/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	34	0	34	0	3,600.00
02/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2156	2	2156	2	0.00
02/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	735	1	735	1	454.00
02/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	980	1	980	1	0.00
02/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	2754	3	2754	3	0.00
02/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	115	0	115	0	435.00
02/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	172	0	172	0	3,600.00
02/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	5216	5	5216	5	0.00
02/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5986	6	5986	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
02/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	1065	1	1065	1	454.00
02/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2632	3	2632	3	0.00
02/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	3102	3	3102	3	0.00
02/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1385	1	1385	1	454.00
02/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	8220	8	8220	8	0.00
02/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1911	2	1911	2	4,035.00
02/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2557	2	2557	2	0.00
02/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2657	3	2657	3	0.00
02/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2682	3	2682	3	0.00
02/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3862	4	3862	4	0.00
02/11/2021	R186 On 04-August-22			Bond Future	9.03	106.8298	9.0250	106.8298	0.00
02/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	714	1	714	1	0.00
02/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	702	1	702	1	0.00
02/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	72	0	72	0	3,600.00
02/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	726	1	726	1	0.00
02/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	519	1	519	1	3,600.00
02/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	3849	4	3849	4	0.00
02/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	1129	1	1129	1	3,600.00
02/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3993	4	3993	4	0.00
02/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7988	8	7988	8	0.00
02/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	4512	4	4512	4	0.00
02/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	4045	4	4045	4	0.00
02/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	4019	4	4019	4	0.00
02/11/2021	R186 On 03-November-22			Bond Future	9.32	108.2056	9.3170	108.2056	0.00
02/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1111	1	1111	1	0.00
02/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1085	1	1085	1	0.00
02/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1098	1	1098	1	0.00
02/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3815	4	3815	4	0.00
02/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3838	4	3838	4	0.00
02/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3793	4	3793	4	0.00
02/11/2021	R197 On 04-November-21			Bond Future	327.42	327.3979	327.4169	327.3979	1,189.00
02/11/2021	R197 On 03-February-22			Bond Future	322.92	322.8962	322.9250	322.8962	1,097.00
02/11/2021	R197 On 05-May-22			Bond Future	326.83	326.7706	326.8315	326.7706	237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	R197 On 04-August-22			Bond Future	322.49	322.5013	322.4945	322.5013	0.00
02/11/2021	R197 On 03-November-22			Bond Future	326.58	326.5683	326.5843	326.5683	0.00
02/11/2021	R202 On 04-November-21			Bond Future	240.62	240.8203	240.6205	240.8203	4,415.00
02/11/2021	R202 On 03-February-22			Bond Future	239.00	239.1929	238.9977	239.1929	7,843.00
02/11/2021	R202 On 05-May-22			Bond Future	241.89	242.0628	241.8888	242.0628	413.00
02/11/2021	R202 On 04-August-22			Bond Future	240.43	240.6533	240.4266	240.6533	0.00
02/11/2021	R202 On 03-November-22			Bond Future	243.48	243.6876	243.4750	243.6876	0.00
02/11/2021	R209 On 04-November-21			Bond Future	10.52	69.4212	10.5182	69.4212	14,491.00
02/11/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	1,445.00
02/11/2021	R209 On 04-November-21	12.18	Call	Bond Future	8510	9	8510	9	0.00
02/11/2021	R209 On 04-November-21	10.25	Call	Bond Future	1	0	1	0	0.00
02/11/2021	R209 On 04-November-21	10.00	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R209 On 04-November-21	12.00	Call	Bond Future	7664	8	7664	8	0.00
02/11/2021	R209 On 04-November-21	12.17	Call	Bond Future	8463	9	8463	9	0.00
02/11/2021	R209 On 04-November-21	12.19	Call	Bond Future	8556	9	8556	9	0.00
02/11/2021	R209 On 04-November-21	10.50	Call	Bond Future	200	0	200	0	0.00
02/11/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	4,000.00
02/11/2021	R209 On 04-November-21	10.00	Put	Bond Future	3006	3	3006	3	3,100.00
02/11/2021	R209 On 04-November-21	10.25	Put	Bond Future	1534	2	1534	2	4,250.00
02/11/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R209 On 04-November-21	10.50	Put	Bond Future	302	0	302	0	150.00
02/11/2021	R209 On 04-November-21	9.50	Put	Bond Future	6085	6	6085	6	0.00
02/11/2021	R209 On 03-February-22			Bond Future	10.70	70.1959	10.7030	70.1959	22,156.00
02/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	2824	3	2824	3	0.00
02/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	2788	3	2788	3	0.00
02/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	2751	3	2751	3	0.00
02/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	1043	1	1043	1	0.00
02/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	1027	1	1027	1	0.00
02/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	1010	1	1010	1	0.00
02/11/2021	R209 On 05-May-22			Bond Future	10.89	67.8801	10.8873	67.8801	5,396.00
02/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4120	4	4120	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
02/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6252	6	6252	6	0.00
02/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4048	4	4048	4	0.00
02/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	1926	2	1926	2	0.00
02/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	300	0	300	0	8,525.00
02/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4084	4	4084	4	0.00
02/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1216	1	1216	1	0.00
02/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6797	7	6797	7	0.00
02/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2667	3	2667	3	12,050.00
02/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1230	1	1230	1	0.00
02/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	654	1	654	1	12,050.00
02/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1202	1	1202	1	0.00
02/11/2021	R209 On 04-August-22			Bond Future	11.08	68.6747	11.0793	68.6747	0.00
02/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1571	2	1571	2	0.00
02/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1530	2	1530	2	0.00
02/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1550	2	1550	2	0.00
02/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4229	4	4229	4	0.00
02/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4264	4	4264	4	0.00
02/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4195	4	4195	4	0.00
02/11/2021	R209 On 03-November-22			Bond Future	11.27	66.4249	11.2687	66.4249	0.00
02/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2596	3	2596	3	0.00
02/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2572	3	2572	3	0.00
02/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2619	3	2619	3	0.00
02/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3850	4	3850	4	0.00
02/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3908	4	3908	4	0.00
02/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3879	4	3879	4	0.00
02/11/2021	R210 On 04-November-21			Bond Future	211.09	211.9917	211.0878	211.9917	1,253.00
02/11/2021	R210 On 03-February-22			Bond Future	213.50	214.4103	213.5022	214.4103	1,381.00
02/11/2021	R210 On 05-May-22			Bond Future	213.23	214.1308	213.2327	214.1308	104.00
02/11/2021	R210 On 04-August-22			Bond Future	215.86	216.8144	215.8603	216.8144	0.00
02/11/2021	R210 On 03-November-22			Bond Future	215.68	216.6326	215.6814	216.6326	0.00
02/11/2021	R212 On 04-November-21			Bond Future	175.91	175.9244	175.9143	175.9244	2,585.00
02/11/2021	R213 On 04-November-21			Bond Future	9.96	83.5776	9.9598	83.5776	6,837.00
02/11/2021	R213 On 04-November-21	11.09	Call	Bond Future	5686	6	5686	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
02/11/2021	R213 On 04-November-21	11.10	Call	Bond Future	5734	6	5734	6	0.00
02/11/2021	R213 On 04-November-21	11.11	Call	Bond Future	5781	6	5781	6	0.00
02/11/2021	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R213 On 03-February-22			Bond Future	10.18	84.5103	10.1799	84.5103	16,880.00
02/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	147	0	147	0	430.00
02/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	454	0	454	0	0.00
02/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	715	1	715	1	0.00
02/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1100	1	1100	1	0.00
02/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1122	1	1122	1	0.00
02/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1551	2	1551	2	0.00
02/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1603	2	1603	2	0.00
02/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1821	2	1821	2	0.00
02/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	2942	3	2942	3	0.00
02/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	119	0	119	0	220.00
02/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	21	0	21	0	200.00
02/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1144	1	1144	1	0.00
02/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1189	1	1189	1	0.00
02/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3196	3	3196	3	0.00
02/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	38	0	38	0	102.00
02/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	7489	8	7489	8	0.00
02/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	744	1	744	1	220.00
02/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	2114	2	2114	2	430.00
02/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	835	1	835	1	430.00
02/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	2172	2	2172	2	0.00
02/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	8449	9	8449	9	0.00
02/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	5240	5	5240	5	0.00
02/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3590	4	3590	4	200.00
02/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5600	6	5600	6	0.00
02/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1464	2	1464	2	102.00
02/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1653	2	1653	2	220.00
02/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1703	2	1703	2	200.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	2202	2	2202	2	0.00
02/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	2232	2	2232	2	0.00
02/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2894	3	2894	3	102.00
02/11/2021	R213 On 05-May-22			Bond Future	10.39	81.9722	10.3947	81.9722	0.00
02/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	2884	3	2884	3	0.00
02/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	2854	3	2854	3	0.00
02/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	2824	3	2824	3	0.00
02/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1633	2	1633	2	0.00
02/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1652	2	1652	2	0.00
02/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1671	2	1671	2	0.00
02/11/2021	R213 On 04-August-22			Bond Future	10.63	82.9336	10.6252	82.9336	0.00
02/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1164	1	1164	1	0.00
02/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1132	1	1132	1	0.00
02/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1148	1	1148	1	0.00
02/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4736	5	4736	5	0.00
02/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4805	5	4805	5	0.00
02/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4771	5	4771	5	0.00
02/11/2021	R213 On 03-November-22			Bond Future	10.86	80.4756	10.8572	80.4756	0.00
02/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2022	2	2022	2	0.00
02/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	1982	2	1982	2	0.00
02/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2002	2	2002	2	0.00
02/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4206	4	4206	4	0.00
02/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4235	4	4235	4	0.00
02/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	4178	4	4178	4	0.00
02/11/2021	R214 On 04-November-21			Bond Future	10.87	66.1840	10.8732	66.1840	4,531.00
02/11/2021	R214 On 04-November-21	12.48	Call	Bond Future	8279	8	8279	8	0.00
02/11/2021	R214 On 04-November-21	12.46	Call	Bond Future	8187	8	8187	8	0.00
02/11/2021	R214 On 04-November-21	12.47	Call	Bond Future	8233	8	8233	8	0.00
02/11/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R214 On 03-February-22			Bond Future	11.06	66.9226	11.0578	66.9226	18,846.00
02/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	2828	3	2828	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
02/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	2864	3	2864	3	0.00
02/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	2901	3	2901	3	0.00
02/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	1013	1	1013	1	0.00
02/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	996	1	996	1	0.00
02/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	979	1	979	1	0.00
02/11/2021	R214 On 05-May-22			Bond Future	11.24	64.4301	11.2355	64.4301	441.00
02/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	3970	4	3970	4	0.00
02/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4006	4	4006	4	0.00
02/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4042	4	4042	4	0.00
02/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1361	1	1361	1	0.00
02/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1346	1	1346	1	0.00
02/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1332	1	1332	1	0.00
02/11/2021	R214 On 04-August-22			Bond Future	11.42	65.1832	11.4227	65.1832	0.00
02/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1707	2	1707	2	0.00
02/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1729	2	1729	2	0.00
02/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1751	2	1751	2	0.00
02/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4152	4	4152	4	0.00
02/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4118	4	4118	4	0.00
02/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	4187	4	4187	4	0.00
02/11/2021	R214 On 03-November-22			Bond Future	11.61	62.7503	11.6073	62.7503	0.00
02/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2592	3	2592	3	0.00
02/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2616	3	2616	3	0.00
02/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2568	3	2568	3	0.00
02/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3919	4	3919	4	0.00
02/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3948	4	3948	4	0.00
02/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3978	4	3978	4	0.00
02/11/2021	R248 On 04-November-21			Bond Future	10.82	83.6925	10.8181	83.6925	92,061.00
02/11/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R248 On 04-November-21	10.20	Call	Bond Future	0	0	0	0	1,050.00
02/11/2021	R248 On 04-November-21	10.30	Call	Bond Future	0	0	0	0	0.00
02/11/2021	R248 On 04-November-21	12.84	Call	Bond Future	12732	13	12732	13	0.00
02/11/2021	R248 On 04-November-21	12.83	Call	Bond Future	12677	13	12677	13	0.00
02/11/2021	R248 On 04-November-21	12.85	Call	Bond Future	12786	13	12786	13	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
02/11/2021	R248 On 04-November-21	10.80	Call	Bond Future	239	0	239	0	1,050.00
02/11/2021	R248 On 04-November-21	10.80	Put	Bond Future	371	1	371	1	0.00
02/11/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R248 On 04-November-21	10.20	Put	Bond Future	4745	5	4745	5	0.00
02/11/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
02/11/2021	R248 On 04-November-21	10.30	Put	Bond Future	3945	4	3945	4	0.00
02/11/2021	R248 On 04-November-21	9.60	Put	Bond Future	9821	10	9821	10	0.00
02/11/2021	R248 On 03-February-22			Bond Future	11.00	84.6265	11.0001	84.6265	177,909.00
02/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1239	1	1239	1	1,300.00
02/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2201	2	2201	2	100.00
02/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	314	0	314	0	900.00
02/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4363	4	4363	4	0.00
02/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	583	1	583	1	100.00
02/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	765	1	765	1	0.00
02/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1848	2	1848	2	900.00
02/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4264	4	4264	4	0.00
02/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4313	4	4313	4	0.00
02/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	78	0	78	0	0.00
02/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	151	0	151	0	1,300.00
02/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7834	8	7834	8	0.00
02/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	9450	10	9450	10	0.00
02/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	1013	1	1013	1	0.00
02/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	6363	6	6363	6	0.00
02/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2564	3	2564	3	0.00
02/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4456	5	4456	5	0.00
02/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	1029	1	1029	1	0.00
02/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	2202	2	2202	2	0.00
02/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	1046	1	1046	1	0.00
02/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3420	3	3420	3	0.00
02/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	5048	5	5048	5	0.00
02/11/2021	R248 On 05-May-22			Bond Future	11.18	81.2069	11.1752	81.2069	2,035.00
02/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	5598	6	5598	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
02/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	5503	5	5503	5	0.00
02/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	5551	6	5551	6	0.00
02/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1448	1	1448	1	0.00
02/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1417	1	1417	1	0.00
02/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1433	1	1433	1	0.00
02/11/2021	R248 On 04-August-22			Bond Future	11.36	82.1565	11.3600	82.1565	0.00
02/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2335	2	2335	2	0.00
02/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2277	2	2277	2	0.00
02/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2306	2	2306	2	0.00
02/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4859	5	4859	5	0.00
02/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4901	5	4901	5	0.00
02/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4817	5	4817	5	0.00
02/11/2021	R248 On 03-November-22			Bond Future	11.54	78.8086	11.5421	78.8086	0.00
02/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3217	3	3217	3	0.00
02/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3247	3	3247	3	0.00
02/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3277	3	3277	3	0.00
02/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4825	5	4825	5	0.00
02/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4788	5	4788	5	0.00
02/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4751	5	4751	5	0.00