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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/10/2021 TO: 04/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	2025 On 04-November-21			Bond Future	155.43	155.4051	155.4254	155.4051	5,487.00
04/10/2021	2025 On 03-February-22			Bond Future	155.61	155.5948	155.6148	155.5948	0.00
04/10/2021	2025 On 05-May-22			Bond Future	157.49	157.4708	157.4906	157.4708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	2025 On 04-August-22			Bond Future	157.83	157.8069	157.8267	157.8069	0.00
04/10/2021	2029 On 04-November-21			Bond Future	114.79	114.4427	114.7940	114.4427	2,964.00
04/10/2021	2029 On 03-February-22			Bond Future	116.10	115.7487	116.1038	115.7487	0.00
04/10/2021	2029 On 05-May-22			Bond Future	116.30	115.9447	116.3036	115.9447	0.00
04/10/2021	2029 On 04-August-22			Bond Future	117.75	117.3828	117.7459	117.3828	0.00
04/10/2021	2030 On 04-November-21			Bond Future	9.47	94.8030	93.9163	94.8030	99,173.00
04/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	44	0	0	0	3,250.00
04/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	50	0	0	0	300.00
04/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9776	11	10	11	0.00
04/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5852	7	6	7	0.00
04/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2538	3	3	3	29.00
04/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5755	7	6	7	0.00
04/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	588	1	1	1	0.00
04/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	494	1	0	1	0.00
04/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	1	0	0	0	300.00
04/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8942	10	9	10	0.00
04/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	693	1	1	1	0.00
04/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	412	1	0	1	29.00
04/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5804	7	6	7	0.00
04/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	17	0	0	0	0.00
04/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1485	1	1	1	0.00
04/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1320	1	1	1	9,100.00
04/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	18	0	0	0	0.00
04/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6672	6	7	6	0.00
04/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3862	3	4	3	0.00
04/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
04/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1661	1	2	1	5,000.00
04/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1849	1	2	1	0.00
04/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	270	0	0	0	0.00
04/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	16	0	0	0	0.00
04/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3969	3	4	3	0.00
04/10/2021	2030 On 03-February-22			Bond Future	9.68	91.8576	90.9607	91.8576	610.00
04/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6138	7	6	7	0.00
04/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1703	2	2	2	1,000.00
04/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2187	3	2	3	0.00
04/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1309	2	1	2	0.00
04/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1330	2	1	2	0.00
04/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1352	2	1	2	0.00
04/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1145	2	1	2	0.00
04/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	409	1	0	1	1,000.00
04/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	119	0	0	0	101.00
04/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7096	6	7	6	0.00
04/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4831	4	5	4	0.00
04/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2884	2	3	2	101.00
04/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2566	2	3	2	0.00
04/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2597	2	3	2	0.00
04/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2627	2	3	2	0.00
04/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1696	1	2	1	101.00
04/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2136	2	2	2	0.00
04/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	389	0	0	0	1,000.00
04/10/2021	2030 On 05-May-22			Bond Future	9.91	92.9440	92.0363	92.9440	0.00
04/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3249	4	3	4	0.00
04/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6194	7	6	7	0.00
04/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1206	2	1	2	0.00
04/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	485	1	0	1	200.00
04/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	565	1	1	1	1,800.00
04/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	57	0	0	0	200.00
04/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3218	4	3	4	0.00
04/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3279	4	3	4	0.00
04/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2526	3	3	3	0.00
04/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	262	0	0	0	1,073.00
04/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	138	0	0	0	1,800.00
04/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9479	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6144	5	6	5	0.00
04/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5796	5	6	5	0.00
04/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1789	1	2	1	0.00
04/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1825	2	2	2	0.00
04/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7768	7	8	7	0.00
04/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11739	11	12	11	0.00
04/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4023	3	4	3	1,073.00
04/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2310	2	2	2	1,073.00
04/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	786	1	1	1	1,800.00
04/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1807	1	2	1	200.00
04/10/2021	2030 On 04-August-22			Bond Future	10.15	90.0224	89.1031	90.0224	0.00
04/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1489	2	1	2	0.00
04/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1471	2	1	2	0.00
04/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	239	0	0	0	800.00
04/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	752	1	1	1	800.00
04/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5177	6	5	6	0.00
04/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1506	2	2	2	0.00
04/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4372	4	4	4	0.00
04/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1442	1	1	1	800.00
04/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6202	6	6	6	0.00
04/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9659	9	10	9	0.00
04/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4436	4	4	4	0.00
04/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4404	4	4	4	0.00
04/10/2021	2032 On 04-November-21			Bond Future	10.14	89.9336	88.9063	89.9336	125,821.00
04/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	20	0	0	0	700.00
04/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	8512	10	9	10	0.00
04/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13821	15	14	15	0.00
04/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	356	1	0	1	700.00
04/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	8411	9	8	9	0.00
04/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	8461	9	8	9	0.00
04/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00

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04/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	4917	4	5	4	0.00
04/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2197	2	2	2	0.00
04/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2032 On 03-February-22			Bond Future	10.36	90.9377	89.8987	90.9377	0.00
04/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4186	5	4	5	0.00
04/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3983	5	4	5	0.00
04/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2342	3	2	3	0.00
04/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2037	3	2	3	0.00
04/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	943	1	1	1	900.00
04/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1470	2	1	2	0.00
04/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	59	0	0	0	198.00
04/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	116	0	0	0	97.00
04/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2311	3	2	3	0.00
04/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	492	1	0	1	210.00
04/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	430	1	0	1	1,050.00
04/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4938	6	5	6	0.00
04/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3024	4	3	4	0.00
04/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3061	4	3	4	0.00
04/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2603	3	3	3	0.00
04/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2249	3	2	3	0.00
04/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2280	3	2	3	0.00
04/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	778	1	1	1	0.00
04/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	442	1	0	1	400.00
04/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	559	1	1	1	0.00
04/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	8764	8	9	8	0.00
04/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4985	4	5	4	0.00
04/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3948	3	4	3	198.00
04/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3583	3	4	3	900.00
04/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1882	1	2	1	0.00
04/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1907	1	2	1	0.00
04/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1649	1	2	1	210.00
04/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2090	2	2	2	400.00

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04/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1388	1	1	1	97.00
04/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1833	1	2	1	198.00
04/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1407	1	1	1	1,050.00
04/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	738	1	1	1	210.00
04/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	5034	4	5	4	0.00
04/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4794	4	5	4	0.00
04/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4562	4	5	4	1,050.00
04/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1857	1	2	1	0.00
04/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	7365	6	7	6	0.00
04/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2717	2	3	2	97.00
04/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	1007	1	1	1	900.00
04/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	941	1	1	1	400.00
04/10/2021	2032 On 05-May-22			Bond Future	10.58	87.8661	86.8145	87.8661	0.00
04/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4107	5	4	5	0.00
04/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1588	2	2	2	780.00
04/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	557	1	1	1	780.00
04/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4035	5	4	5	0.00
04/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4626	5	5	5	0.00
04/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4071	5	4	5	0.00
04/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1651	1	2	1	0.00
04/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1423	1	1	1	780.00
04/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1667	1	2	1	0.00
04/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6246	5	6	5	0.00
04/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3799	3	4	3	0.00
04/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1634	1	2	1	0.00
04/10/2021	2032 On 04-August-22			Bond Future	10.81	88.8856	87.8208	88.8856	0.00
04/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5639	6	6	6	0.00
04/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1593	2	2	2	0.00
04/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1613	2	2	2	0.00
04/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6729	8	7	8	0.00
04/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1633	2	2	2	0.00
04/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	806	1	1	1	800.00
04/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	240	0	0	0	800.00

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04/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	10748	10	11	10	0.00
04/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6826	6	7	6	0.00
04/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4887	4	5	4	0.00
04/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4851	4	5	4	0.00
04/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1249	1	1	1	0.00
04/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1578	1	2	1	800.00
04/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4816	4	5	4	0.00
04/10/2021	2033 On 04-November-21			Bond Future	108.33	108.1905	108.3347	108.1905	9,522.00
04/10/2021	2033 On 03-February-22			Bond Future	109.57	109.4252	109.5706	109.4252	0.00
04/10/2021	2033 On 05-May-22			Bond Future	109.61	109.4648	109.6116	109.4648	0.00
04/10/2021	2033 On 04-August-22			Bond Future	110.97	110.8224	110.9709	110.8224	0.00
04/10/2021	2037 On 04-November-21			Bond Future	10.90	85.9247	84.6651	85.9247	120,810.00
04/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	10931	12	11	12	0.00
04/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	10982	12	11	12	0.00
04/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	3831	5	4	5	600.00
04/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	8248	10	8	10	0.00
04/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	11033	12	11	12	0.00
04/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	8	0	0	0	600.00
04/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	0	0	0.00
04/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	196	0	0	0	0.00
04/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	0	0	0.00
04/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	0.00
04/10/2021	2037 On 03-February-22			Bond Future	11.11	82.6300	81.3560	82.6300	0.00
04/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	3615	5	4	5	0.00
04/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	3574	4	4	4	0.00
04/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	3534	4	4	4	0.00
04/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1420	1	1	1	0.00
04/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1458	1	1	1	0.00
04/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1439	1	1	1	0.00
04/10/2021	2037 On 05-May-22			Bond Future	11.32	83.6075	82.3182	83.6075	0.00
04/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	4774	6	5	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
04/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	4734	6	5	6	0.00
04/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	4694	6	5	6	0.00
04/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1725	1	2	1	0.00
04/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1758	1	2	1	0.00
04/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1742	1	2	1	0.00
04/10/2021	2037 On 04-August-22			Bond Future	11.54	80.3215	79.0163	80.3215	0.00
04/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3011	4	3	4	0.00
04/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1720	2	2	2	0.00
04/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	536	1	1	1	50.00
04/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1677	2	2	2	0.00
04/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1698	2	2	2	0.00
04/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	5539	5	6	5	0.00
04/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	5621	5	6	5	0.00
04/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	9662	9	10	9	0.00
04/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3727	3	4	3	50.00
04/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	5580	5	6	5	50.00
04/10/2021	2038 On 04-November-21			Bond Future	121.73	121.3783	121.7350	121.3783	5,979.00
04/10/2021	2038 On 03-February-22			Bond Future	121.34	120.9817	121.3419	120.9817	0.00
04/10/2021	2038 On 05-May-22			Bond Future	122.80	122.4406	122.8049	122.4406	0.00
04/10/2021	2038 On 04-August-22			Bond Future	122.51	122.1402	122.5088	122.1402	0.00
04/10/2021	2040 On 04-November-21			Bond Future	11.08	87.7536	86.3082	87.7536	81,537.00
04/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	11064	13	11	13	0.00
04/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	10956	12	11	12	0.00
04/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	11010	12	11	12	0.00
04/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	0	0	0.00
04/10/2021	2040 On 03-February-22			Bond Future	11.28	84.2290	82.7672	84.2290	2,500.00
04/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	3576	5	4	5	0.00
04/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	3618	5	4	5	0.00
04/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	3660	5	4	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
04/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1730	1	2	1	0.00
04/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1709	1	2	1	0.00
04/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1688	1	2	1	0.00
04/10/2021	2040 On 05-May-22			Bond Future	11.49	85.2255	83.7462	85.2255	0.00
04/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	4699	6	5	6	0.00
04/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	167	0	0	0	1,200.00
04/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	4658	6	5	6	0.00
04/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	815	1	1	1	1,200.00
04/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	4740	6	5	6	0.00
04/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	9765	11	10	11	0.00
04/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	764	1	1	1	1,200.00
04/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	2072	2	2	2	0.00
04/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	2091	2	2	2	0.00
04/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	7041	6	7	6	0.00
04/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	2111	2	2	2	0.00
04/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	12032	11	12	11	0.00
04/10/2021	2040 On 04-August-22			Bond Future	11.71	81.7074	80.2099	81.7074	0.00
04/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	1750	2	2	2	0.00
04/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	1772	2	2	2	0.00
04/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	1795	2	2	2	0.00
04/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	6055	5	6	5	0.00
04/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	6100	5	6	5	0.00
04/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	6145	5	6	5	0.00
04/10/2021	2044 On 04-November-21			Bond Future	11.09	84.5910	83.1903	84.5910	62,280.00
04/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	10943	12	11	12	0.00
04/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	10997	12	11	12	0.00
04/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	11050	12	11	12	0.00
04/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	3	0	0	0	0.00
04/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	3	0	0	0	0.00
04/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	3	0	0	0	0.00
04/10/2021	2044 On 03-February-22			Bond Future	11.28	81.1562	79.7396	81.1562	0.00
04/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	3770	5	4	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
04/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	3684	5	4	5	0.00
04/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	3727	5	4	5	0.00
04/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1668	1	2	1	0.00
04/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1688	1	2	1	0.00
04/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1647	1	2	1	0.00
04/10/2021	2044 On 05-May-22			Bond Future	11.48	82.1164	80.6827	82.1164	0.00
04/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	4853	6	5	6	0.00
04/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	4769	6	5	6	0.00
04/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	4811	6	5	6	0.00
04/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	2045	2	2	2	0.00
04/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	2064	2	2	2	0.00
04/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	2026	2	2	2	0.00
04/10/2021	2044 On 04-August-22			Bond Future	11.69	78.6875	77.2363	78.6875	0.00
04/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	1939	3	2	3	0.00
04/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	1892	2	2	2	0.00
04/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	1915	2	2	2	0.00
04/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	5842	5	6	5	0.00
04/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	5887	5	6	5	0.00
04/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	5797	5	6	5	0.00
04/10/2021	2046 On 04-November-21			Bond Future	108.48	108.4438	108.4811	108.4438	17,227.00
04/10/2021	2046 On 03-February-22			Bond Future	109.72	109.6814	109.7186	109.6814	0.00
04/10/2021	2046 On 05-May-22			Bond Future	109.16	109.1190	109.1566	109.1190	0.00
04/10/2021	2046 On 04-August-22			Bond Future	110.51	110.4726	110.5103	110.4726	0.00
04/10/2021	2050 On 04-November-21			Bond Future	112.03	111.7811	112.0268	111.7811	8,607.00
04/10/2021	2050 On 03-February-22			Bond Future	111.32	111.0758	111.3239	111.0758	0.00
04/10/2021	2050 On 05-May-22			Bond Future	112.67	112.4152	112.6660	112.4152	0.00
04/10/2021	2050 On 04-August-22			Bond Future	112.04	111.7900	112.0438	111.7900	0.00
04/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	AL37 On 04-November-21			Index Future	798.88	801.8040	798.8800	801.8040	0.00
04/10/2021	AL37 On 03-February-22			Index Future	807.79	810.7560	807.7910	810.7560	0.00
04/10/2021	AL37 On 05-May-22			Index Future	817.33	820.3330	817.3260	820.3330	0.00
04/10/2021	AL37 On 04-August-22			Index Future	827.16	830.2070	827.1610	830.2070	0.00
04/10/2021	AL7T On 04-November-21			Index Future	900.98	910.3030	900.9840	910.3030	0.00
04/10/2021	AL7T On 03-February-22			Index Future	911.03	920.4670	911.0340	920.4670	0.00
04/10/2021	AL7T On 05-May-22			Index Future	921.79	931.3400	921.7880	931.3400	0.00
04/10/2021	AL7T On 04-August-22			Index Future	932.88	942.5500	932.8790	942.5500	0.00
04/10/2021	ALBI On 04-November-21			Index Future	794.96	803.8210	794.9610	803.8210	119.00
04/10/2021	ALBI On 03-February-22			Index Future	803.83	812.7960	803.8280	812.7960	0.00
04/10/2021	ALBI On 05-May-22			Index Future	813.32	822.3970	813.3170	822.3970	0.00
04/10/2021	ALBI On 04-August-22			Index Future	823.10	832.2960	823.1030	832.2960	0.00
04/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	ES33 On 04-November-21			Bond Future	11.64	75.9139	74.8755	75.9139	350.00
04/10/2021	ES33 On 03-February-22			Bond Future	11.90	76.7802	75.7298	76.7802	0.00
04/10/2021	ES33 On 05-May-22			Bond Future	12.15	73.9287	72.8654	73.9287	0.00
04/10/2021	ES33 On 04-August-22			Bond Future	12.42	74.7981	73.7214	74.7981	0.00
04/10/2021	ES42 On 04-November-21			Bond Future	12.15	74.2105	73.0085	74.2105	4,779.00
04/10/2021	ES42 On 03-February-22			Bond Future	12.38	75.0576	73.8417	75.0576	0.00
04/10/2021	ES42 On 05-May-22			Bond Future	12.63	71.7044	70.4736	71.7044	0.00
04/10/2021	ES42 On 04-August-22			Bond Future	12.88	72.5463	71.3001	72.5463	0.00
04/10/2021	GOVI On 04-November-21			GOVI	785.12	793.7310	785.1240	793.7310	993.00
04/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	567040	65	57	65	0.00
04/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	567140	65	57	65	0.00
04/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	567240	65	57	65	0.00
04/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 03-February-22			GOVI	793.88	802.5930	793.8820	802.5930	0.00
04/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	11420	10	1	10	0.00
04/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	11320	10	1	10	0.00
04/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	11220	10	1	10	0.00
04/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 05-May-22			GOVI	803.25	812.0740	803.2530	812.0740	0.00
04/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	150230	24	15	24	0.00
04/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	150130	24	15	24	0.00
04/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	150030	24	15	24	0.00
04/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/10/2021	GOVI On 04-August-22			GOVI	812.92	821.8480	812.9180	821.8480	0.00
04/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	3	0	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
04/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	3	0	3	0.00
04/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	3	0	3	0.00
04/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	63620	0	6	0	0.00
04/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	63520	0	6	0	0.00
04/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	63420	0	6	0	0.00
04/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2021	IGOV On 04-November-21			Index Future	297.38	296.7350	297.3840	296.7350	511.00
04/10/2021	IGOV On 03-February-22			Index Future	300.78	300.1210	300.7750	300.1210	0.00
04/10/2021	IGOV On 05-May-22			Index Future	304.40	303.7390	304.3980	303.7390	0.00
04/10/2021	IGOV On 04-August-22			Index Future	308.13	307.4670	308.1330	307.4670	0.00
04/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
04/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/10/2021	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
04/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
04/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	50,000.00
04/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.90	96.0950	96.1050	96.0950	0.00
04/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	96.0400	96.0400	96.0400	0.00
04/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8300	95.8200	95.8300	0.00
04/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7750	95.7650	95.7750	0.00
04/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.78	95.2500	95.2200	95.2500	472.00
04/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.97	95.0750	95.0350	95.0750	0.00
04/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.57	94.4900	94.4300	94.4900	68.00
04/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.73	94.3350	94.2700	94.3350	0.00
04/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.21	93.8750	93.7950	93.8750	0.00
04/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.40	93.6950	93.6050	93.6950	0.00
04/10/2021	R023 On 04-November-21			Bond Future	5.21	104.6676	104.6495	104.6676	14,079.00
04/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	15	0	0	0	0.00
04/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	12	0	0	0	0.00
04/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	13	0	0	0	0.00
04/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	404	0	0	0	0.00
04/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	415	0	0	0	0.00
04/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	392	0	0	0	0.00
04/10/2021	R023 On 03-February-22			Bond Future	5.40	105.8362	105.8175	105.8362	0.00
04/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	64	0	0	0	0.00
04/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	0	0	0.00
04/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	71	0	0	0	0.00
04/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	405	0	0	0	0.00
04/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	412	0	0	0	0.00
04/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	419	0	0	0	0.00
04/10/2021	R023 On 05-May-22			Bond Future	5.60	103.1767	103.1576	103.1767	0.00
04/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	641	1	1	1	0.00
04/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	648	1	1	1	0.00
04/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	654	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	94	0	0	0	0.00
04/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	95	0	0	0	0.00
04/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	96	0	0	0	0.00
04/10/2021	R023 On 04-August-22			Bond Future	5.92	104.3994	104.3797	104.3994	0.00
04/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	278	0	0	0	0.00
04/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	281	0	0	0	0.00
04/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	284	0	0	0	0.00
04/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	215	0	0	0	0.00
04/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	218	0	0	0	0.00
04/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	220	0	0	0	0.00
04/10/2021	R035 On 04-November-21			Bond Future	10.70	90.2281	88.9061	90.2281	79,859.00
04/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	201	1	0	1	782.00
04/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	16962	18	17	18	0.00
04/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	10499	12	10	12	0.00
04/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	10551	12	11	12	0.00
04/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	3378	5	3	5	0.00
04/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	6369	8	6	8	0.00
04/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	233	1	0	1	150.00
04/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	104	0	0	0	350.00
04/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	111	0	0	0	400.00
04/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	2775	4	3	4	0.00
04/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	10604	12	11	12	0.00
04/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	878	2	1	2	0.00
04/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	935	2	1	2	400.00
04/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	1433	1	1	1	0.00
04/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	1505	1	2	1	350.00
04/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	0	0	0.00
04/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	395	0	0	0	782.00
04/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	269	0	0	0	350.00
04/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	36	0	0	0	782.00
04/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	3900	3	4	3	0.00
04/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	3251	2	3	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
04/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3961	3	4	3	0.00
04/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	3083	2	3	2	0.00
04/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	0	0	0.00
04/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	0	0	0.00
04/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
04/10/2021	R035 On 03-February-22			Bond Future	10.92	91.2356	89.8984	91.2356	0.00
04/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6321	7	6	7	0.00
04/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3485	4	3	4	0.00
04/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	667	1	1	1	500.00
04/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	136	0	0	0	683.00
04/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	3854	5	4	5	0.00
04/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	2761	4	3	4	0.00
04/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	467	1	0	1	280.00
04/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4107	5	4	5	0.00
04/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	5623	7	6	7	0.00
04/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	3647	5	4	5	0.00
04/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	2982	4	3	4	0.00
04/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3406	4	3	4	0.00
04/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3445	4	3	4	0.00
04/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1527	2	2	2	0.00
04/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	2689	4	3	4	0.00
04/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	839	1	1	1	0.00
04/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	858	1	1	1	1,600.00
04/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1426	2	1	2	0.00
04/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	700	1	1	1	200.00
04/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	276	0	0	0	200.00
04/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	6756	6	7	6	0.00
04/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4894	4	5	4	0.00
04/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4994	4	5	4	0.00
04/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	3351	3	3	3	200.00
04/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	4461	4	4	4	0.00
04/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	4508	4	5	4	500.00
04/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1948	1	2	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1548	1	2	1	0.00
04/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1568	1	2	1	0.00
04/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1452	1	1	1	200.00
04/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1363	1	1	1	500.00
04/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	816	1	1	1	280.00
04/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	1262	1	1	1	683.00
04/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	5727	5	6	5	0.00
04/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1806	1	2	1	200.00
04/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	3199	2	3	2	683.00
04/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1998	1	2	1	280.00
04/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	8139	7	8	7	0.00
04/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1528	1	2	1	0.00
04/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	669	0	1	0	1,800.00
04/10/2021	R035 On 05-May-22			Bond Future	11.13	87.8361	86.4829	87.8361	0.00
04/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	4791	6	5	6	0.00
04/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	4711	6	5	6	0.00
04/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	4751	6	5	6	0.00
04/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1774	1	2	1	0.00
04/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1791	1	2	1	0.00
04/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1757	1	2	1	0.00
04/10/2021	R035 On 04-August-22			Bond Future	11.35	88.8530	87.4830	88.8530	0.00
04/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1781	2	2	2	0.00
04/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	2742	3	3	3	0.00
04/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1759	2	2	2	0.00
04/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	479	1	0	1	100.00
04/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1568	2	2	2	0.00
04/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1737	2	2	2	0.00
04/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	5549	5	6	5	0.00
04/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5877	5	6	5	100.00
04/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	9994	9	10	9	0.00
04/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	5509	5	6	5	0.00
04/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	4064	3	4	3	100.00
04/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	5469	5	5	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
04/10/2021	R186 On 04-November-21			Bond Future	7.80	115.6949	115.2495	115.6949	64,450.00
04/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	4226	5	4	5	0.00
04/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1615	2	2	2	0.00
04/10/2021	R186 On 04-November-21		Call	Bond Future	15250	16	15	16	0.00
04/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1580	2	2	2	0.00
04/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	654	1	1	1	0.00
04/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1546	2	2	2	0.00
04/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	257	0	0	0	0.00
04/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	247	0	0	0	0.00
04/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
04/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	237	0	0	0	0.00
04/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	11	0	0	0	15,177.00
04/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	775	1	1	1	15,177.00
04/10/2021	R186 On 03-February-22			Bond Future	8.01	111.7054	111.2546	111.7054	0.00
04/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	362	0	0	0	0.00
04/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	371	0	0	0	0.00
04/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	379	0	0	0	0.00
04/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3429	3	3	3	0.00
04/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3464	3	3	3	0.00
04/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3499	3	3	3	0.00
04/10/2021	R186 On 05-May-22			Bond Future	8.24	113.0260	112.5697	113.0260	0.00
04/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2822	3	3	3	0.00
04/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	1197	1	1	1	435.00
04/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1994	2	2	2	0.00
04/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	2016	2	2	2	0.00
04/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	152	0	0	0	3,600.00
04/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	2038	2	2	2	0.00
04/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	452	1	0	1	435.00
04/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	651	1	1	1	3,600.00
04/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3709	3	4	3	0.00
04/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4337	4	4	4	0.00
04/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1704	2	2	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
04/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6352	6	6	6	0.00
04/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1721	2	2	2	0.00
04/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1738	2	2	2	0.00
04/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2623	2	3	2	0.00
04/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1229	1	1	1	4,035.00
04/10/2021	R186 On 04-August-22			Bond Future	8.48	109.0686	108.6060	109.0686	0.00
04/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1492	2	1	2	0.00
04/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1475	2	1	2	0.00
04/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1508	2	2	2	0.00
04/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2754	3	3	3	0.00
04/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2797	3	3	3	0.00
04/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2775	3	3	3	0.00
04/10/2021	R197 On 04-November-21			Bond Future	327.96	327.8772	327.9614	327.8772	1,292.00
04/10/2021	R197 On 03-February-22			Bond Future	323.47	323.3832	323.4671	323.3832	0.00
04/10/2021	R197 On 05-May-22			Bond Future	327.37	327.2826	327.3667	327.2826	0.00
04/10/2021	R197 On 04-August-22			Bond Future	323.04	322.9567	323.0414	322.9567	0.00
04/10/2021	R202 On 04-November-21			Bond Future	241.27	240.3784	241.2741	240.3784	8,374.00
04/10/2021	R202 On 03-February-22			Bond Future	239.65	238.7472	239.6524	238.7472	0.00
04/10/2021	R202 On 05-May-22			Bond Future	242.54	241.6257	242.5412	241.6257	0.00
04/10/2021	R202 On 04-August-22			Bond Future	241.10	240.1687	241.0951	240.1687	0.00
04/10/2021	R209 On 04-November-21			Bond Future	10.66	69.6901	68.5671	69.6901	34,323.00
04/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	1	0	0	0	6,000.00
04/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	213	1	0	1	0.00
04/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	7704	9	8	9	0.00
04/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	51	0	0	0	0.00
04/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	7751	9	8	9	0.00
04/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	594	1	1	1	0.00
04/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	6863	8	7	8	0.00
04/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	7658	9	8	9	0.00
04/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	8	0	0	0	9,000.00
04/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	3	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3866	3	4	3	3,100.00
04/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	2556	2	3	2	9,250.00
04/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	4	0	0	0	0.00
04/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	1506	1	2	1	150.00
04/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	4	0	0	0	0.00
04/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6895	6	7	6	0.00
04/10/2021	R209 On 03-February-22			Bond Future	10.85	70.4682	69.3324	70.4682	0.00
04/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2527	3	3	3	0.00
04/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2462	3	2	3	0.00
04/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2494	3	2	3	0.00
04/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1553	1	2	1	0.00
04/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1574	1	2	1	0.00
04/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1533	1	2	1	0.00
04/10/2021	R209 On 05-May-22			Bond Future	11.04	68.1599	67.0104	68.1599	0.00
04/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	3724	5	4	5	0.00
04/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	3691	4	4	4	0.00
04/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	3658	4	4	4	0.00
04/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1673	1	2	1	0.00
04/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1656	1	2	1	0.00
04/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1639	1	2	1	0.00
04/10/2021	R209 On 04-August-22			Bond Future	11.24	68.9492	67.7856	68.9492	0.00
04/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1479	2	1	2	0.00
04/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1442	2	1	2	0.00
04/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1460	2	1	2	0.00
04/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4976	4	5	4	0.00
04/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	5013	4	5	4	0.00
04/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4940	4	5	4	0.00
04/10/2021	R210 On 04-November-21			Bond Future	212.88	212.6871	212.8776	212.6871	1,486.00
04/10/2021	R210 On 03-February-22			Bond Future	215.31	215.1143	215.3062	215.1143	0.00
04/10/2021	R210 On 05-May-22			Bond Future	215.04	214.8506	215.0442	214.8506	0.00
04/10/2021	R210 On 04-August-22			Bond Future	217.71	217.5155	217.7112	217.5155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	R212 On 04-November-21			Bond Future	175.45	175.3855	175.4480	175.3855	4,605.00
04/10/2021	R213 On 04-November-21			Bond Future	9.84	85.2086	84.2684	85.2086	10,441.00
04/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	6320	7	6	7	0.00
04/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	6367	7	6	7	0.00
04/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	6415	7	6	7	0.00
04/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	9	0	0	0	0.00
04/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	9	0	0	0	0.00
04/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	8	0	0	0	0.00
04/10/2021	R213 On 03-February-22			Bond Future	10.06	86.1599	85.2089	86.1599	0.00
04/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2437	3	2	3	0.00
04/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3637	4	4	4	0.00
04/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2140	3	2	3	0.00
04/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2198	3	2	3	0.00
04/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1629	2	2	2	0.00
04/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	356	1	0	1	430.00
04/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	833	1	1	1	0.00
04/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1175	2	1	2	0.00
04/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	293	0	0	0	220.00
04/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1654	2	2	2	0.00
04/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	67	0	0	0	200.00
04/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3898	5	4	5	0.00
04/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1730	2	2	2	0.00
04/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1679	2	2	2	0.00
04/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	109	0	0	0	102.00
04/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6929	6	7	6	0.00
04/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2078	2	2	2	0.00
04/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4819	4	5	4	0.00
04/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3340	3	3	3	200.00
04/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	2025	2	2	2	430.00
04/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	816	1	1	1	220.00
04/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7865	7	8	7	0.00
04/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	899	1	1	1	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2104	2	2	2	0.00
04/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5143	4	5	4	0.00
04/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2725	2	3	2	102.00
04/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2131	2	2	2	0.00
04/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1618	1	2	1	220.00
04/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1662	1	2	1	200.00
04/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1450	1	1	1	102.00
04/10/2021	R213 On 05-May-22			Bond Future	10.27	83.6464	82.6840	83.6464	0.00
04/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3524	4	4	4	0.00
04/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3556	4	4	4	0.00
04/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3492	4	3	4	0.00
04/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1671	1	2	1	0.00
04/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1688	1	2	1	0.00
04/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1704	1	2	1	0.00
04/10/2021	R213 On 04-August-22			Bond Future	10.49	84.6183	83.6437	84.6183	0.00
04/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1529	2	2	2	0.00
04/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1493	2	1	2	0.00
04/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1511	2	2	2	0.00
04/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4452	4	4	4	0.00
04/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4518	4	5	4	0.00
04/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4485	4	4	4	0.00
04/10/2021	R214 On 04-November-21			Bond Future	11.06	66.3412	65.1732	66.3412	17,781.00
04/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	7236	8	7	8	0.00
04/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	7144	8	7	8	0.00
04/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	7190	8	7	8	0.00
04/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	8	0	0	0	0.00
04/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	8	0	0	0	0.00
04/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	8	0	0	0	0.00
04/10/2021	R214 On 03-February-22			Bond Future	11.25	67.0819	65.9006	67.0819	0.00
04/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2448	3	2	3	0.00
04/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	2480	3	2	3	0.00
04/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	2512	3	3	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
04/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1698	1	2	1	0.00
04/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1676	1	2	1	0.00
04/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1655	1	2	1	0.00
04/10/2021	R214 On 05-May-22			Bond Future	11.44	64.5953	63.3998	64.5953	0.00
04/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	3437	4	3	4	0.00
04/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	3469	4	3	4	0.00
04/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	3502	4	4	4	0.00
04/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1909	2	2	2	0.00
04/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1890	1	2	1	0.00
04/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1872	1	2	1	0.00
04/10/2021	R214 On 04-August-22			Bond Future	11.63	65.3422	64.1321	65.3422	0.00
04/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1452	2	1	2	0.00
04/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1470	2	1	2	0.00
04/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1489	2	1	2	0.00
04/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4981	4	5	4	0.00
04/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4944	4	5	4	0.00
04/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	5019	4	5	4	0.00
04/10/2021	R248 On 04-November-21			Bond Future	11.02	83.7880	82.3046	83.7880	168,326.00
04/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
04/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	23	0	0	0	1,050.00
04/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	46	0	0	0	0.00
04/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	11242	13	11	13	0.00
04/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	11296	13	11	13	0.00
04/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	11350	13	11	13	0.00
04/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	618	1	1	1	1,050.00
04/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	2190	1	2	1	0.00
04/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	6207	5	6	5	0.00
04/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	4	0	0	0	0.00
04/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	4	0	0	0	0.00
04/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	4	0	0	0	0.00
04/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	5430	4	5	4	0.00
04/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	11261	10	11	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
04/10/2021	R248 On 03-February-22			Bond Future	11.21	84.7234	83.2232	84.7234	0.00
04/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	3627	5	4	5	0.00
04/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1016	2	1	2	1,300.00
04/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	636	1	1	1	0.00
04/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	139	0	0	0	1,300.00
04/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	3540	5	4	5	0.00
04/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	78	0	0	0	0.00
04/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	3583	5	4	5	0.00
04/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1734	1	2	1	0.00
04/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	10908	9	11	9	0.00
04/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	9280	8	9	8	0.00
04/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	5785	5	6	5	0.00
04/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	4654	4	5	4	0.00
04/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1780	1	2	1	0.00
04/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1757	1	2	1	0.00
04/10/2021	R248 On 05-May-22			Bond Future	11.39	81.3102	79.7919	81.3102	0.00
04/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	4775	6	5	6	0.00
04/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	4732	6	5	6	0.00
04/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	4689	6	5	6	0.00
04/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	2112	2	2	2	0.00
04/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	2072	2	2	2	0.00
04/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	2092	2	2	2	0.00
04/10/2021	R248 On 04-August-22			Bond Future	11.59	82.2505	80.7138	82.2505	0.00
04/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	1932	3	2	3	0.00
04/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	1908	3	2	3	0.00
04/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	1884	2	2	2	0.00
04/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5997	5	6	5	0.00
04/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5950	5	6	5	0.00
04/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	5903	5	6	5	0.00