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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/11/2021 TO: 04/11/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	2025 On 04-November-21			Bond Future	153.70	153.6895	153.7045	153.6895	0.00
04/11/2021	2025 On 03-February-22			Bond Future	153.88	153.8610	153.8750	153.8610	5,057.00
04/11/2021	2025 On 05-May-22			Bond Future	155.73	155.7210	155.7348	155.7210	164.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2021	2025 On 04-August-22			Bond Future	156.04	156.0278	156.0417	156.0278	0.00
04/11/2021	2025 On 03-November-22			Bond Future	158.02	158.0051	158.0188	158.0051	0.00
04/11/2021	2029 On 04-November-21			Bond Future	112.61	112.6740	112.6107	112.6740	0.00
04/11/2021	2029 On 03-February-22			Bond Future	113.82	113.9604	113.8186	113.9604	2,806.00
04/11/2021	2029 On 05-May-22			Bond Future	114.00	114.1409	113.9970	114.1409	186.00
04/11/2021	2029 On 04-August-22			Bond Future	115.40	115.5471	115.4013	115.5471	0.00
04/11/2021	2029 On 03-November-22			Bond Future	115.64	115.7881	115.6403	115.7881	0.00
04/11/2021	2030 On 04-November-21			Bond Future	9.65	92.9363	92.9758	92.9363	0.00
04/11/2021	2030 On 04-November-21	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	8.77	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	8.80	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.30	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.40	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.90	Call	Bond Future	1328	1	1	1	0.00
04/11/2021	2030 On 04-November-21	10.59	Call	Bond Future	4797	5	5	5	0.00
04/11/2021	2030 On 04-November-21	10.61	Call	Bond Future	4895	5	5	5	0.00
04/11/2021	2030 On 04-November-21	11.44	Call	Bond Future	8835	9	9	9	0.00
04/11/2021	2030 On 04-November-21	9.25	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.20	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.35	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	11.26	Call	Bond Future	8001	8	8	8	0.00
04/11/2021	2030 On 04-November-21	10.60	Call	Bond Future	4846	5	5	5	0.00
04/11/2021	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.35	Put	Bond Future	1568	2	2	2	0.00
04/11/2021	2030 On 04-November-21	9.40	Put	Bond Future	1300	1	1	1	0.00
04/11/2021	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.30	Put	Bond Future	1837	2	2	2	0.00
04/11/2021	2030 On 04-November-21	8.27	Put	Bond Future	7611	8	8	8	0.00
04/11/2021	2030 On 04-November-21	8.77	Put	Bond Future	4753	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
04/11/2021	2030 On 04-November-21	9.25	Put	Bond Future	2107	2	2	2	0.00
04/11/2021	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	9.90	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2030 On 04-November-21	8.80	Put	Bond Future	4584	5	5	5	0.00
04/11/2021	2030 On 04-November-21	9.20	Put	Bond Future	2378	2	2	2	0.00
04/11/2021	2030 On 04-November-21	8.75	Put	Bond Future	4865	5	5	5	0.00
04/11/2021	2030 On 03-February-22			Bond Future	9.76	89.9703	90.5966	89.9703	83,982.00
04/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	982	1	1	1	0.00
04/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	1001	1	1	1	0.00
04/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1338	1	1	1	1,000.00
04/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1786	1	2	1	0.00
04/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	2126	0	2	0	0.00
04/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	5689	5	6	5	0.00
04/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	836	1	1	1	0.00
04/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	1021	1	1	1	0.00
04/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	64	0	0	0	101.00
04/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	242	0	0	0	1,000.00
04/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	475	0	0	0	4,000.00
04/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	3907	0	4	0	0.00
04/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5028	6	5	6	0.00
04/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	7405	8	7	8	0.00
04/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	2598	3	3	3	0.00
04/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	2939	3	3	3	101.00
04/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	1389	0	1	0	8,000.00
04/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	304	0	0	0	1,000.00
04/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1658	2	2	2	101.00
04/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2135	3	2	3	0.00
04/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	2631	3	3	3	0.00
04/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	2664	3	3	3	0.00
04/11/2021	2030 On 05-May-22			Bond Future	9.98	91.0369	91.6703	91.0369	14,728.00
04/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	1021	1	1	1	0.00
04/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	407	0	0	0	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
04/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	467	0	0	0	1,800.00
04/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5811	5	6	5	0.00
04/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2933	3	3	3	0.00
04/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2904	3	3	3	0.00
04/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	44	0	0	0	200.00
04/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	220	0	0	0	1,073.00
04/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2962	3	3	3	0.00
04/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	2256	2	2	2	0.00
04/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	113	0	0	0	1,800.00
04/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	9819	10	10	10	0.00
04/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1837	2	2	2	0.00
04/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6432	7	6	7	0.00
04/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6064	7	6	7	0.00
04/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12092	13	12	13	0.00
04/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1877	2	2	2	0.00
04/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8091	9	8	9	0.00
04/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1857	2	2	2	200.00
04/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	769	1	1	1	1,800.00
04/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2407	3	2	3	1,073.00
04/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4204	5	4	5	1,073.00
04/11/2021	2030 On 04-August-22			Bond Future	10.23	88.0832	88.7244	88.0832	0.00
04/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1323	1	1	1	0.00
04/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	688	1	1	1	800.00
04/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1339	1	1	1	0.00
04/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	219	0	0	0	800.00
04/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1356	1	1	1	0.00
04/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4865	4	5	4	0.00
04/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1508	2	2	2	800.00
04/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	4601	5	5	5	0.00
04/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10018	11	10	11	0.00
04/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	4633	5	5	5	0.00
04/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	6517	7	7	7	0.00
04/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	4667	5	5	5	0.00

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04/11/2021	2030 On 03-November-22			Bond Future	10.46	89.2301	89.8789	89.2301	0.00
04/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2300	2	2	2	0.00
04/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2320	2	2	2	0.00
04/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2341	2	2	2	0.00
04/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4019	4	4	4	0.00
04/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4045	4	4	4	0.00
04/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4072	4	4	4	0.00
04/11/2021	2032 On 04-November-21			Bond Future	10.15	88.6734	88.8615	88.6734	0.00
04/11/2021	2032 On 04-November-21	9.33	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 04-November-21	11.71	Call	Bond Future	8465	8	8	8	0.00
04/11/2021	2032 On 04-November-21	12.81	Call	Bond Future	13776	14	14	14	0.00
04/11/2021	2032 On 04-November-21	9.83	Call	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 04-November-21	11.69	Call	Bond Future	8363	8	8	8	0.00
04/11/2021	2032 On 04-November-21	11.70	Call	Bond Future	8414	8	8	8	0.00
04/11/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 04-November-21	9.33	Put	Bond Future	4942	5	5	5	0.00
04/11/2021	2032 On 04-November-21	9.83	Put	Bond Future	1886	2	2	2	0.00
04/11/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2032 On 03-February-22			Bond Future	10.26	89.6637	90.4433	89.6637	109,441.00
04/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	442	0	0	0	210.00
04/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	2445	2	2	2	0.00
04/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	2114	2	2	2	0.00
04/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	4187	4	4	4	0.00
04/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	915	1	1	1	900.00
04/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1491	1	1	1	0.00
04/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	2411	2	2	2	0.00
04/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	4402	4	4	4	0.00
04/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	52	0	0	0	198.00
04/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	109	0	0	0	97.00
04/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	380	0	0	0	1,050.00

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04/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	510	0	1	0	0.00
04/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	3209	3	3	3	0.00
04/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	5201	5	5	5	0.00
04/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	3170	3	3	3	0.00
04/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	391	0	0	0	400.00
04/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	2343	2	2	2	0.00
04/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	2377	2	2	2	0.00
04/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	738	1	1	1	0.00
04/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2725	2	3	2	0.00
04/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1226	2	1	2	210.00
04/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	1621	2	2	2	400.00
04/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3364	4	3	4	198.00
04/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1391	2	1	2	198.00
04/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1435	2	1	2	0.00
04/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1457	2	1	2	0.00
04/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	4390	5	4	5	0.00
04/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1008	1	1	1	1,050.00
04/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	456	1	0	1	210.00
04/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	992	1	1	1	97.00
04/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3010	4	3	4	900.00
04/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8213	9	8	9	0.00
04/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	4438	5	4	5	0.00
04/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	6813	8	7	8	0.00
04/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	613	1	1	1	400.00
04/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1413	2	1	2	0.00
04/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2194	3	2	3	97.00
04/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	667	1	1	1	900.00
04/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4199	5	4	5	0.00
04/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	3968	5	4	5	1,050.00
04/11/2021	2032 On 05-May-22			Bond Future	10.48	86.5796	87.3682	86.5796	20,384.00
04/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	4360	4	4	4	0.00
04/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1765	1	2	1	780.00
04/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	2040	2	2	2	993.00

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04/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	4436	4	4	4	0.00
04/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	636	0	1	0	780.00
04/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	4398	4	4	4	0.00
04/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4976	4	5	4	0.00
04/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	4211	4	4	4	0.00
04/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1500	2	2	2	993.00
04/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1438	2	1	2	0.00
04/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3080	4	3	4	0.00
04/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1219	1	1	1	780.00
04/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1424	2	1	2	0.00
04/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	5772	6	6	6	0.00
04/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1409	2	1	2	0.00
04/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3423	4	3	4	0.00
04/11/2021	2032 On 04-August-22			Bond Future	10.70	87.5753	88.3735	87.5753	0.00
04/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	6024	5	6	5	0.00
04/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1768	1	2	1	0.00
04/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	7146	7	7	7	0.00
04/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1790	2	2	2	0.00
04/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1812	2	2	2	0.00
04/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	908	1	1	1	800.00
04/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	272	0	0	0	800.00
04/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10227	11	10	11	0.00
04/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	6376	7	6	7	0.00
04/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	4510	5	5	5	0.00
04/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4476	5	4	5	0.00
04/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1113	1	1	1	0.00
04/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1411	2	1	2	800.00
04/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4443	5	4	5	0.00
04/11/2021	2032 On 03-November-22			Bond Future	10.93	84.5704	85.3781	84.5704	0.00
04/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2805	2	3	2	0.00
04/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4209	5	4	5	0.00
04/11/2021	2033 On 04-November-21			Bond Future	106.91	107.0920	106.9064	107.0920	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
04/11/2021	2033 On 03-February-22			Bond Future	108.07	108.3146	108.0731	108.3146	7,393.00
04/11/2021	2033 On 05-May-22			Bond Future	108.10	108.3457	108.1010	108.3457	2,121.00
04/11/2021	2033 On 04-August-22			Bond Future	109.43	109.6806	109.4327	109.6806	0.00
04/11/2021	2033 On 03-November-22			Bond Future	109.52	109.7664	109.5153	109.7664	0.00
04/11/2021	2037 On 04-November-21			Bond Future	10.78	85.3519	85.4634	85.3519	0.00
04/11/2021	2037 On 04-November-21	12.81	Call	Bond Future	11728	12	12	12	0.00
04/11/2021	2037 On 04-November-21	12.82	Call	Bond Future	11780	12	12	12	0.00
04/11/2021	2037 On 04-November-21	11.49	Call	Bond Future	4433	4	4	4	0.00
04/11/2021	2037 On 04-November-21	12.30	Call	Bond Future	9038	9	9	9	0.00
04/11/2021	2037 On 04-November-21	12.83	Call	Bond Future	11831	12	12	12	0.00
04/11/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2037 On 04-November-21	11.49	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2037 On 03-February-22			Bond Future	10.85	82.0510	82.9523	82.0510	112,641.00
04/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	4597	4	5	4	0.00
04/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	4551	4	5	4	0.00
04/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	4504	4	5	4	0.00
04/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	806	1	1	1	0.00
04/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	832	1	1	1	0.00
04/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	819	1	1	1	0.00
04/11/2021	2037 On 05-May-22			Bond Future	11.05	83.0238	83.9356	83.0238	11,855.00
04/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5888	5	6	5	0.00
04/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5844	5	6	5	0.00
04/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5800	5	6	5	0.00
04/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1222	1	1	1	0.00
04/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1248	2	1	2	0.00
04/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1235	1	1	1	0.00
04/11/2021	2037 On 04-August-22			Bond Future	11.27	79.7233	80.6460	79.7233	0.00
04/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3855	3	4	3	0.00
04/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	2318	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
04/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	788	1	1	1	50.00
04/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2265	2	2	2	0.00
04/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	2291	2	2	2	0.00
04/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	4507	5	5	5	0.00
04/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	4579	5	5	5	0.00
04/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	8285	9	8	9	0.00
04/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	2941	3	3	3	50.00
04/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	4543	5	5	5	50.00
04/11/2021	2037 On 03-November-22			Bond Future	11.47	80.7661	81.7001	80.7661	0.00
04/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3461	3	3	3	0.00
04/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3490	3	3	3	0.00
04/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3518	3	4	3	0.00
04/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4449	5	4	5	0.00
04/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4418	5	4	5	0.00
04/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4387	5	4	5	0.00
04/11/2021	2038 On 04-November-21			Bond Future	120.55	120.6874	120.5489	120.6874	0.00
04/11/2021	2038 On 03-February-22			Bond Future	120.14	120.2841	120.1432	120.2841	5,273.00
04/11/2021	2038 On 05-May-22			Bond Future	121.60	121.7383	121.5953	121.7383	677.00
04/11/2021	2038 On 04-August-22			Bond Future	121.28	121.4252	121.2803	121.4252	0.00
04/11/2021	2038 On 03-November-22			Bond Future	122.82	122.9642	122.8173	122.9642	0.00
04/11/2021	2040 On 04-November-21			Bond Future	10.89	87.5825	87.5977	87.5825	0.00
04/11/2021	2040 On 04-November-21	12.91	Call	Bond Future	12352	12	12	12	0.00
04/11/2021	2040 On 04-November-21	12.89	Call	Bond Future	12244	12	12	12	0.00
04/11/2021	2040 On 04-November-21	12.90	Call	Bond Future	12298	12	12	12	0.00
04/11/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2040 On 03-February-22			Bond Future	10.97	84.0563	84.8825	84.0563	76,850.00
04/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4872	4	5	4	0.00
04/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4922	4	5	4	0.00
04/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4972	4	5	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
04/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	911	1	1	1	0.00
04/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	897	1	1	1	0.00
04/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	884	1	1	1	0.00
04/11/2021	2040 On 05-May-22			Bond Future	11.16	85.0528	85.8887	85.0528	8,498.00
04/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	6141	6	6	6	0.00
04/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	319	0	0	0	1,200.00
04/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	6094	6	6	6	0.00
04/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	6187	6	6	6	0.00
04/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	11616	11	12	11	0.00
04/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1335	1	1	1	1,200.00
04/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	5419	6	5	6	0.00
04/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	473	1	0	1	1,200.00
04/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1377	2	1	2	0.00
04/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1391	2	1	2	0.00
04/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1405	2	1	2	0.00
04/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10041	11	10	11	0.00
04/11/2021	2040 On 04-August-22			Bond Future	11.37	81.5250	82.3709	81.5250	0.00
04/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2545	2	3	2	0.00
04/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2573	2	3	2	0.00
04/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2602	2	3	2	0.00
04/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	4701	5	5	5	0.00
04/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	4739	5	5	5	0.00
04/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	4778	5	5	5	0.00
04/11/2021	2040 On 03-November-22			Bond Future	11.56	82.5919	83.4481	82.5919	0.00
04/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3681	3	4	3	0.00
04/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3619	3	4	3	0.00
04/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3650	3	4	3	0.00
04/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	4648	5	5	5	0.00
04/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	4715	5	5	5	0.00
04/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	4681	5	5	5	0.00
04/11/2021	2044 On 04-November-21			Bond Future	10.90	84.4625	84.5125	84.4625	0.00
04/11/2021	2044 On 04-November-21	12.89	Call	Bond Future	12263	12	12	12	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
04/11/2021	2044 On 04-November-21	12.90	Call	Bond Future	12316	12	12	12	0.00
04/11/2021	2044 On 04-November-21	12.91	Call	Bond Future	12370	12	12	12	0.00
04/11/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
04/11/2021	2044 On 03-February-22			Bond Future	10.98	81.0265	81.8322	81.0265	53,927.00
04/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	5087	4	5	4	0.00
04/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4986	4	5	4	0.00
04/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	5036	4	5	4	0.00
04/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	884	1	1	1	0.00
04/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	898	1	1	1	0.00
04/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	871	1	1	1	0.00
04/11/2021	2044 On 05-May-22			Bond Future	11.16	81.9872	82.8021	81.9872	5,735.00
04/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	6306	6	6	6	0.00
04/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	6211	6	6	6	0.00
04/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	6258	6	6	6	0.00
04/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1373	2	1	2	0.00
04/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1387	2	1	2	0.00
04/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1359	2	1	2	0.00
04/11/2021	2044 On 04-August-22			Bond Future	11.36	78.5494	79.3741	78.5494	0.00
04/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2788	2	3	2	0.00
04/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2727	2	3	2	0.00
04/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2757	2	3	2	0.00
04/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	4546	5	5	5	0.00
04/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	4584	5	5	5	0.00
04/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4508	5	5	5	0.00
04/11/2021	2044 On 03-November-22			Bond Future	11.54	79.5773	80.4121	79.5773	0.00
04/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3762	3	4	3	0.00
04/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3794	3	4	3	0.00
04/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3825	3	4	3	0.00
04/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	4658	5	5	5	0.00
04/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	4693	5	5	5	0.00
04/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	4727	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
04/11/2021	2046 On 04-November-21			Bond Future	107.71	108.4164	107.7075	108.4164	0.00
04/11/2021	2046 On 03-February-22			Bond Future	108.94	109.6542	108.9365	109.6542	15,506.00
04/11/2021	2046 On 05-May-22			Bond Future	108.37	109.0987	108.3721	109.0987	171.00
04/11/2021	2046 On 04-August-22			Bond Future	109.71	110.4428	109.7072	110.4428	0.00
04/11/2021	2046 On 03-November-22			Bond Future	109.18	109.9208	109.1757	109.9208	0.00
04/11/2021	2050 On 04-November-21			Bond Future	110.84	111.5373	110.8389	111.5373	0.00
04/11/2021	2050 On 03-February-22			Bond Future	110.12	110.8289	110.1218	110.8289	8,281.00
04/11/2021	2050 On 05-May-22			Bond Future	111.45	112.1689	111.4527	112.1689	379.00
04/11/2021	2050 On 04-August-22			Bond Future	110.81	111.5377	110.8127	111.5377	0.00
04/11/2021	2050 On 03-November-22			Bond Future	112.22	112.9514	112.2170	112.9514	0.00
04/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	AL37 On 04-November-21			Index Future	786.43	784.8390	786.4250	784.8390	0.00
04/11/2021	AL37 On 03-February-22			Index Future	797.64	793.6040	797.6400	793.6040	0.00
04/11/2021	AL37 On 05-May-22			Index Future	807.08	803.0030	807.0840	803.0030	0.00
04/11/2021	AL37 On 04-August-22			Index Future	816.73	812.6000	816.7300	812.6000	0.00
04/11/2021	AL37 On 03-November-22			Index Future	826.99	822.8090	826.9900	822.8090	0.00
04/11/2021	AL7T On 04-November-21			Index Future	895.72	894.6240	895.7150	894.6240	0.00
04/11/2021	AL7T On 03-February-22			Index Future	911.60	904.6160	911.5970	904.6160	0.00
04/11/2021	AL7T On 05-May-22			Index Future	922.39	915.3290	922.3910	915.3290	0.00
04/11/2021	AL7T On 04-August-22			Index Future	933.41	926.2690	933.4140	926.2690	0.00
04/11/2021	AL7T On 03-November-22			Index Future	945.14	937.9060	945.1400	937.9060	0.00
04/11/2021	ALBI On 04-November-21			Index Future	795.62	794.7500	795.6160	794.7500	0.00
04/11/2021	ALBI On 03-February-22			Index Future	809.94	803.6260	809.9350	803.6260	193.00
04/11/2021	ALBI On 05-May-22			Index Future	819.53	813.1430	819.5250	813.1430	29.00
04/11/2021	ALBI On 04-August-22			Index Future	829.32	822.8620	829.3190	822.8620	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
04/11/2021	ALBI On 03-November-22			Index Future	839.74	833.2000	839.7370	833.2000	0.00
04/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C213 On 28-February-31			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
04/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2021	ES33 On 04-November-21			Bond Future	11.49	75.6196	75.6601	75.6196	0.00
04/11/2021	ES33 On 03-February-22			Bond Future	11.61	76.4830	77.1593	76.4830	263.00
04/11/2021	ES33 On 05-May-22			Bond Future	11.86	73.6301	74.3144	73.6301	87.00
04/11/2021	ES33 On 04-August-22			Bond Future	12.12	74.4893	75.1821	74.4893	0.00
04/11/2021	ES33 On 03-November-22			Bond Future	12.38	71.7050	72.4063	71.7050	0.00
04/11/2021	ES42 On 04-November-21			Bond Future	11.96	74.0536	74.0981	74.0536	0.00
04/11/2021	ES42 On 03-February-22			Bond Future	12.08	74.8991	75.6060	74.8991	3,579.00
04/11/2021	ES42 On 05-May-22			Bond Future	12.31	71.5461	72.2613	71.5461	1,190.00
04/11/2021	ES42 On 04-August-22			Bond Future	12.54	72.3794	73.1034	72.3794	0.00
04/11/2021	ES42 On 03-November-22			Bond Future	12.78	69.0885	69.8215	69.0885	0.00
04/11/2021	GOVI On 04-November-21			GOVI	785.32	784.4460	785.3230	784.4460	0.00
04/11/2021	GOVI On 04-November-21	728.42	Call	GOVI	569030	56	57	56	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
04/11/2021	GOVI On 04-November-21	728.40	Call	GOVI	569230	56	57	56	0.00
04/11/2021	GOVI On 04-November-21	728.41	Call	GOVI	569130	56	57	56	0.00
04/11/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 03-February-22			GOVI	799.37	793.2070	799.3670	793.2070	1,054.00
04/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	66270	0	7	0	0.00
04/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	66170	0	7	0	0.00
04/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	66070	0	7	0	0.00
04/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 05-May-22			GOVI	808.83	802.6010	808.8310	802.6010	0.00
04/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	206010	14	21	14	0.00
04/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	205910	14	21	14	0.00
04/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	205810	14	21	14	0.00
04/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-August-22			GOVI	818.50	812.1930	818.4970	812.1930	0.00
04/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	7830	7	1	7	0.00
04/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	7730	7	1	7	0.00
04/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	7630	7	1	7	0.00
04/11/2021	GOVI On 03-November-22			GOVI	828.78	822.3970	828.7790	822.3970	0.00
04/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	83490	2	8	2	0.00
04/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	83690	2	8	2	0.00
04/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	83590	2	8	2	0.00
04/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/11/2021	GOVI On 03-November-22	820.43	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
04/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2021	IGOV On 04-November-21			Index Future	294.53	295.0930	294.5250	295.0930	0.00
04/11/2021	IGOV On 03-February-22			Index Future	297.88	298.4630	297.8830	298.4630	492.00
04/11/2021	IGOV On 05-May-22			Index Future	301.48	302.0700	301.4830	302.0700	16.00
04/11/2021	IGOV On 04-August-22			Index Future	305.16	305.7520	305.1570	305.7520	0.00
04/11/2021	IGOV On 03-November-22			Index Future	309.06	309.6640	309.0610	309.6640	0.00
04/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
04/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.71	96.2850	96.2950	96.2850	50,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0150	96.0050	96.0150	0.00
04/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.07	95.9300	95.9300	95.9300	0.00
04/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.39	95.6200	95.6100	95.6200	0.00
04/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.5450	95.5450	95.5450	0.00
04/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.79	95.2200	95.2100	95.2200	0.00
04/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	72.00
04/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.63	94.3550	94.3750	94.3550	0.00
04/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.16	93.8100	93.8400	93.8100	68.00
04/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.52	93.4500	93.4800	93.4500	0.00
04/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.92	93.0450	93.0800	93.0450	0.00
04/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.23	92.7150	92.7750	92.7150	0.00
04/11/2021	R023 On 04-November-21			Bond Future	5.45	104.2950	104.3559	104.2950	0.00
04/11/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R023 On 04-November-21	4.91	Put	Bond Future	684	1	1	1	0.00
04/11/2021	R023 On 04-November-21	4.90	Put	Bond Future	697	1	1	1	0.00
04/11/2021	R023 On 04-November-21	4.92	Put	Bond Future	671	1	1	1	0.00
04/11/2021	R023 On 03-February-22			Bond Future	5.67	105.4598	105.5464	105.4598	13,381.00
04/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	29	0	0	0	0.00
04/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	31	0	0	0	0.00
04/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	32	0	0	0	0.00
04/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	638	1	1	1	0.00
04/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	647	1	1	1	0.00
04/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	656	1	1	1	0.00
04/11/2021	R023 On 05-May-22			Bond Future	5.94	102.7988	102.8861	102.7988	777.00
04/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	481	0	0	0	0.00
04/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	487	0	0	0	0.00
04/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	492	0	0	0	0.00
04/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	203	0	0	0	0.00
04/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	206	0	0	0	0.00
04/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	208	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
04/11/2021	R023 On 04-August-22			Bond Future	6.45	104.0040	104.0932	104.0040	0.00
04/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	121	0	0	0	0.00
04/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	125	0	0	0	0.00
04/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	129	0	0	0	0.00
04/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	347	0	0	0	0.00
04/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	348	0	0	0	0.00
04/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	350	0	0	0	0.00
04/11/2021	R023 On 03-November-22			Bond Future	7.58	101.4250	101.5142	101.4250	0.00
04/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	66	0	0	0	0.00
04/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	64	0	0	0	0.00
04/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	65	0	0	0	0.00
04/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	468	1	0	1	0.00
04/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	470	1	0	1	0.00
04/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	466	1	0	1	0.00
04/11/2021	R035 On 04-November-21			Bond Future	10.57	89.6137	89.7256	89.6137	0.00
04/11/2021	R035 On 04-November-21	10.23	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.75	Call	Bond Future	7152	7	7	7	0.00
04/11/2021	R035 On 04-November-21	10.26	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.20	Call	Bond Future	3928	4	4	4	0.00
04/11/2021	R035 On 04-November-21	13.82	Call	Bond Future	17781	18	18	18	0.00
04/11/2021	R035 On 04-November-21	12.52	Call	Bond Future	11370	11	11	11	0.00
04/11/2021	R035 On 04-November-21	12.51	Call	Bond Future	11317	11	11	11	0.00
04/11/2021	R035 On 04-November-21	10.11	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.12	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.62	Call	Bond Future	321	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.60	Call	Bond Future	193	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.08	Call	Bond Future	3200	3	3	3	0.00
04/11/2021	R035 On 04-November-21	12.53	Call	Bond Future	11422	11	11	11	0.00
04/11/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.08	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.20	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.60	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
04/11/2021	R035 On 04-November-21	10.62	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	11.75	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.12	Put	Bond Future	2970	3	3	3	0.00
04/11/2021	R035 On 04-November-21	10.23	Put	Bond Future	2231	2	2	2	0.00
04/11/2021	R035 On 04-November-21	10.11	Put	Bond Future	3037	3	3	3	0.00
04/11/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R035 On 04-November-21	10.26	Put	Bond Future	2031	2	2	2	0.00
04/11/2021	R035 On 03-February-22			Bond Future	10.67	90.6145	91.4478	90.6145	98,331.00
04/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	929	1	1	1	500.00
04/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	3545	3	4	3	0.00
04/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	196	0	0	0	683.00
04/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	4389	4	4	4	0.00
04/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4810	4	5	4	0.00
04/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	659	0	1	0	280.00
04/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	7528	7	8	7	0.00
04/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	972	1	1	1	200.00
04/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	1157	1	1	1	0.00
04/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	1181	1	1	1	1,600.00
04/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1912	2	2	2	0.00
04/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	2040	2	2	2	0.00
04/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	3460	3	3	3	0.00
04/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3805	3	4	3	0.00
04/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	4297	4	4	4	0.00
04/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	4343	4	4	4	0.00
04/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	4574	4	5	4	0.00
04/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	5096	4	5	4	0.00
04/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	396	0	0	0	200.00
04/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6772	6	7	6	0.00
04/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	415	1	0	1	280.00
04/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	5327	6	5	6	0.00
04/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	701	1	1	1	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	830	1	1	1	200.00
04/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	769	1	1	1	500.00
04/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	896	1	1	1	0.00
04/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	910	1	1	1	0.00
04/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1183	1	1	1	1,600.00
04/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2288	3	2	3	200.00
04/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3235	4	3	4	0.00
04/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3276	4	3	4	500.00
04/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	3618	4	4	4	0.00
04/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	3707	4	4	4	0.00
04/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	327	0	0	0	1,800.00
04/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	4370	5	4	5	0.00
04/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	882	1	1	1	0.00
04/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	6649	7	7	7	0.00
04/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1079	1	1	1	200.00
04/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2162	3	2	3	683.00
04/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1220	2	1	2	280.00
04/11/2021	R035 On 05-May-22			Bond Future	10.87	87.2101	88.0531	87.2101	8,926.00
04/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5848	5	6	5	0.00
04/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5761	5	6	5	0.00
04/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5804	5	6	5	0.00
04/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1257	1	1	1	0.00
04/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1270	2	1	2	0.00
04/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1244	1	1	1	0.00
04/11/2021	R035 On 04-August-22			Bond Future	11.09	88.2115	89.0647	88.2115	0.00
04/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2345	2	2	2	0.00
04/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3488	3	3	3	0.00
04/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	7504	7	8	7	0.00
04/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1819	2	2	2	400.00
04/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	2085	2	2	2	0.00
04/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	2292	2	2	2	0.00
04/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	2318	2	2	2	0.00
04/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	411	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	685	1	1	1	100.00
04/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	8618	9	9	9	0.00
04/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5237	6	5	6	0.00
04/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	10479	11	10	11	0.00
04/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	4486	5	4	5	0.00
04/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3229	4	3	4	100.00
04/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	4521	5	5	5	0.00
04/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	4812	5	5	5	100.00
04/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1317	2	1	2	400.00
04/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4451	5	4	5	0.00
04/11/2021	R035 On 03-November-22			Bond Future	11.30	84.8844	85.7479	84.8844	0.00
04/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	3384	3	3	3	0.00
04/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3412	3	3	3	0.00
04/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3440	3	3	3	0.00
04/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4318	5	4	5	0.00
04/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4349	5	4	5	0.00
04/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4380	5	4	5	0.00
04/11/2021	R186 On 04-November-21			Bond Future	8.21	113.2288	113.4582	113.2288	0.00
04/11/2021	R186 On 04-November-21	8.11	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.77	Call	Bond Future	2424	2	2	2	0.00
04/11/2021	R186 On 04-November-21		Call	Bond Future	13458	13	13	13	0.00
04/11/2021	R186 On 04-November-21	7.77	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.09	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.10	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.10	Put	Bond Future	458	1	0	1	0.00
04/11/2021	R186 On 04-November-21	8.09	Put	Bond Future	502	1	1	1	0.00
04/11/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.77	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R186 On 04-November-21	8.11	Put	Bond Future	414	1	0	1	0.00
04/11/2021	R186 On 04-November-21	7.77	Put	Bond Future	1913	2	2	2	0.00
04/11/2021	R186 On 03-February-22			Bond Future	8.36	109.2119	109.7956	109.2119	56,765.00
04/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	126	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
04/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	129	0	0	0	0.00
04/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	132	0	0	0	0.00
04/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	4641	5	5	5	0.00
04/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	4681	5	5	5	0.00
04/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4722	5	5	5	0.00
04/11/2021	R186 On 05-May-22			Bond Future	8.61	110.5059	111.0962	110.5059	4,404.00
04/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	600	0	1	0	435.00
04/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1203	1	1	1	0.00
04/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1220	1	1	1	0.00
04/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1289	1	1	1	454.00
04/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1845	2	2	2	0.00
04/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	69	0	0	0	3,600.00
04/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2526	2	3	2	0.00
04/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	946	1	1	1	454.00
04/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1237	1	1	1	0.00
04/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3150	3	3	3	0.00
04/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	294	0	0	0	3,600.00
04/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	205	0	0	0	435.00
04/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	5564	6	6	6	0.00
04/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4825	5	5	5	0.00
04/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	948	1	1	1	454.00
04/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2376	3	2	3	0.00
04/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2801	3	3	3	0.00
04/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1243	1	1	1	454.00
04/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	7743	8	8	8	0.00
04/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1726	2	2	2	4,035.00
04/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2309	3	2	3	0.00
04/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2399	3	2	3	0.00
04/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2421	3	2	3	0.00
04/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3500	4	3	4	0.00
04/11/2021	R186 On 04-August-22			Bond Future	8.88	106.5053	107.1033	106.5053	0.00
04/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	900	1	1	1	0.00
04/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	887	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
04/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	131	0	0	0	3,600.00
04/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	913	1	1	1	0.00
04/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4275	4	4	4	0.00
04/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	688	1	1	1	3,600.00
04/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	1036	1	1	1	3,600.00
04/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3662	4	4	4	0.00
04/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	7529	8	8	8	0.00
04/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	4163	5	4	5	0.00
04/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3711	4	4	4	0.00
04/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3687	4	4	4	0.00
04/11/2021	R186 On 03-November-22			Bond Future	9.17	107.8845	108.4891	107.8845	0.00
04/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1447	1	1	1	0.00
04/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1418	1	1	1	0.00
04/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1433	1	1	1	0.00
04/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3626	4	4	4	0.00
04/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3647	4	4	4	0.00
04/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3604	4	4	4	0.00
04/11/2021	R197 On 04-November-21			Bond Future	326.86	326.8399	326.8601	326.8399	0.00
04/11/2021	R197 On 03-February-22			Bond Future	322.35	322.3346	322.3527	322.3346	1,097.00
04/11/2021	R197 On 05-May-22			Bond Future	326.25	326.2311	326.2485	326.2311	237.00
04/11/2021	R197 On 04-August-22			Bond Future	321.91	321.8894	321.9068	321.8894	0.00
04/11/2021	R197 On 03-November-22			Bond Future	325.99	325.9699	325.9869	325.9699	0.00
04/11/2021	R202 On 04-November-21			Bond Future	238.00	238.0829	238.0007	238.0829	0.00
04/11/2021	R202 On 03-February-22			Bond Future	236.46	236.4260	236.4562	236.4260	7,843.00
04/11/2021	R202 On 05-May-22			Bond Future	239.31	239.2840	239.3137	239.2840	413.00
04/11/2021	R202 On 04-August-22			Bond Future	237.82	237.7910	237.8208	237.7910	0.00
04/11/2021	R202 On 03-November-22			Bond Future	240.83	240.8047	240.8346	240.8047	0.00
04/11/2021	R209 On 04-November-21			Bond Future	10.54	69.2423	69.2820	69.2423	0.00
04/11/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	12.18	Call	Bond Future	8416	8	8	8	0.00
04/11/2021	R209 On 04-November-21	10.25	Call	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
04/11/2021	R209 On 04-November-21	10.00	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	12.00	Call	Bond Future	7570	8	8	8	0.00
04/11/2021	R209 On 04-November-21	12.17	Call	Bond Future	8369	8	8	8	0.00
04/11/2021	R209 On 04-November-21	12.19	Call	Bond Future	8462	8	8	8	0.00
04/11/2021	R209 On 04-November-21	10.50	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	10.00	Put	Bond Future	3100	3	3	3	0.00
04/11/2021	R209 On 04-November-21	10.25	Put	Bond Future	1628	2	2	2	0.00
04/11/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R209 On 04-November-21	10.50	Put	Bond Future	197	0	0	0	0.00
04/11/2021	R209 On 04-November-21	9.50	Put	Bond Future	6179	6	6	6	0.00
04/11/2021	R209 On 03-February-22			Bond Future	10.60	70.0156	70.7416	70.0156	22,105.00
04/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	3298	3	3	3	0.00
04/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	3259	3	3	3	0.00
04/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	3221	3	3	3	0.00
04/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	924	1	1	1	0.00
04/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	909	1	1	1	0.00
04/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	895	1	1	1	0.00
04/11/2021	R209 On 05-May-22			Bond Future	10.78	67.7040	68.4382	67.7040	5,396.00
04/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4665	4	5	4	0.00
04/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6833	6	7	6	0.00
04/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	2361	2	2	2	0.00
04/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4591	4	5	4	0.00
04/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4628	4	5	4	0.00
04/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	468	0	0	0	8,525.00
04/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6369	7	6	7	0.00
04/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1165	1	1	1	0.00
04/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1179	1	1	1	0.00
04/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2506	3	3	3	12,050.00
04/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	640	1	1	1	12,050.00
04/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1152	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
04/11/2021	R209 On 04-August-22			Bond Future	10.96	68.4816	69.2248	68.4816	0.00
04/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1991	2	2	2	0.00
04/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1946	2	2	2	0.00
04/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1969	2	2	2	0.00
04/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4045	5	4	5	0.00
04/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4078	5	4	5	0.00
04/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4013	4	4	4	0.00
04/11/2021	R209 On 03-November-22			Bond Future	11.15	66.2339	66.9862	66.2339	0.00
04/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	3058	3	3	3	0.00
04/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	3032	3	3	3	0.00
04/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	3083	3	3	3	0.00
04/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3705	4	4	4	0.00
04/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3759	4	4	4	0.00
04/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3732	4	4	4	0.00
04/11/2021	R210 On 04-November-21			Bond Future	210.87	211.1523	210.8670	211.1523	0.00
04/11/2021	R210 On 03-February-22			Bond Future	213.27	213.5632	213.2731	213.5632	1,381.00
04/11/2021	R210 On 05-May-22			Bond Future	213.00	213.2932	212.9990	213.2932	104.00
04/11/2021	R210 On 04-August-22			Bond Future	215.62	215.9210	215.6230	215.9210	0.00
04/11/2021	R210 On 03-November-22			Bond Future	215.44	215.7440	215.4419	215.7440	0.00
04/11/2021	R212 On 04-November-21			Bond Future	175.91	175.9023	175.9122	175.9023	0.00
04/11/2021	R213 On 04-November-21			Bond Future	9.95	83.5501	83.6947	83.5501	0.00
04/11/2021	R213 On 04-November-21	11.09	Call	Bond Future	5737	6	6	6	0.00
04/11/2021	R213 On 04-November-21	11.10	Call	Bond Future	5785	6	6	6	0.00
04/11/2021	R213 On 04-November-21	11.11	Call	Bond Future	5833	6	6	6	0.00
04/11/2021	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R213 On 03-February-22			Bond Future	10.06	84.4832	85.1911	84.4832	20,720.00
04/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	248	0	0	0	430.00
04/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	662	0	1	0	0.00
04/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	985	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
04/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1433	1	1	1	0.00
04/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1458	1	1	1	0.00
04/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1942	2	2	2	0.00
04/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	2000	2	2	2	0.00
04/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	3441	3	3	3	0.00
04/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	207	0	0	0	220.00
04/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	2240	2	2	2	0.00
04/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1484	1	1	1	0.00
04/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1535	1	2	1	0.00
04/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	76	0	0	0	102.00
04/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3706	3	4	3	0.00
04/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	44	0	0	0	200.00
04/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	7860	9	8	9	0.00
04/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	642	1	1	1	220.00
04/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	6914	8	7	8	0.00
04/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1847	2	2	2	430.00
04/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	721	1	1	1	430.00
04/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1900	2	2	2	0.00
04/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	4730	5	5	5	0.00
04/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3186	4	3	4	200.00
04/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1271	2	1	2	102.00
04/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5075	6	5	6	0.00
04/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1438	2	1	2	220.00
04/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1482	2	1	2	200.00
04/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1926	2	2	2	0.00
04/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1953	2	2	2	0.00
04/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	2552	3	3	3	102.00
04/11/2021	R213 On 05-May-22			Bond Future	10.27	81.9521	82.6682	81.9521	0.00
04/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	3364	3	3	3	0.00
04/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	3395	3	3	3	0.00
04/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	3333	3	3	3	0.00
04/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1527	2	2	2	0.00
04/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1544	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
04/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1561	2	2	2	0.00
04/11/2021	R213 On 04-August-22			Bond Future	10.50	82.8955	83.6204	82.8955	0.00
04/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1413	1	1	1	0.00
04/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1377	1	1	1	0.00
04/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1395	1	1	1	0.00
04/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4360	5	4	5	0.00
04/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4425	5	4	5	0.00
04/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4392	5	4	5	0.00
04/11/2021	R213 On 03-November-22			Bond Future	10.72	80.4425	81.1760	80.4425	0.00
04/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2446	2	2	2	0.00
04/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2403	2	2	2	0.00
04/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2424	2	2	2	0.00
04/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	3996	4	4	4	0.00
04/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4023	4	4	4	0.00
04/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3970	4	4	4	0.00
04/11/2021	R214 On 04-November-21			Bond Future	10.89	66.0878	66.1282	66.0878	0.00
04/11/2021	R214 On 04-November-21	12.48	Call	Bond Future	8183	8	8	8	0.00
04/11/2021	R214 On 04-November-21	12.46	Call	Bond Future	8091	8	8	8	0.00
04/11/2021	R214 On 04-November-21	12.47	Call	Bond Future	8137	8	8	8	0.00
04/11/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R214 On 03-February-22			Bond Future	10.96	66.8259	67.5083	66.8259	20,094.00
04/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	3329	3	3	3	0.00
04/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	3368	3	3	3	0.00
04/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	3407	3	3	3	0.00
04/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	971	1	1	1	0.00
04/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	956	1	1	1	0.00
04/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	942	1	1	1	0.00
04/11/2021	R214 On 05-May-22			Bond Future	11.14	64.3379	65.0283	64.3379	441.00
04/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4481	4	4	4	0.00
04/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4518	4	5	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
04/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4555	4	5	4	0.00
04/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1324	2	1	2	0.00
04/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1310	2	1	2	0.00
04/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1296	2	1	2	0.00
04/11/2021	R214 On 04-August-22			Bond Future	11.32	65.0760	65.7745	65.0760	0.00
04/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	2059	2	2	2	0.00
04/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	2083	2	2	2	0.00
04/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	2107	2	2	2	0.00
04/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	3952	4	4	4	0.00
04/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	3919	4	4	4	0.00
04/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	3984	4	4	4	0.00
04/11/2021	R214 On 03-November-22			Bond Future	11.50	62.6460	63.3532	62.6460	0.00
04/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	3094	3	3	3	0.00
04/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	3119	3	3	3	0.00
04/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	3069	3	3	3	0.00
04/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3860	4	4	4	0.00
04/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3889	4	4	4	0.00
04/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3917	4	4	4	0.00
04/11/2021	R248 On 04-November-21			Bond Future	10.85	83.4963	83.5111	83.4963	0.00
04/11/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	10.20	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	10.30	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	12.84	Call	Bond Future	12499	12	12	12	0.00
04/11/2021	R248 On 04-November-21	12.83	Call	Bond Future	12445	12	12	12	0.00
04/11/2021	R248 On 04-November-21	10.80	Call	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	12.85	Call	Bond Future	12553	13	13	13	0.00
04/11/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	10.80	Put	Bond Future	365	0	0	0	0.00
04/11/2021	R248 On 04-November-21	10.20	Put	Bond Future	4977	5	5	5	0.00
04/11/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
04/11/2021	R248 On 04-November-21	10.30	Put	Bond Future	4178	4	4	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
04/11/2021	R248 On 04-November-21	9.60	Put	Bond Future	10054	10	10	10	0.00
04/11/2021	R248 On 03-February-22			Bond Future	10.92	84.4288	85.2592	84.4288	179,095.00
04/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1563	1	2	1	1,300.00
04/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2615	2	3	2	100.00
04/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	465	0	0	0	900.00
04/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4877	4	5	4	0.00
04/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	802	1	1	1	100.00
04/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	1020	1	1	1	0.00
04/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	2234	2	2	2	900.00
04/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	136	0	0	0	0.00
04/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4775	4	5	4	0.00
04/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4826	4	5	4	0.00
04/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	244	0	0	0	1,300.00
04/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	7349	8	7	8	0.00
04/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	948	1	1	1	0.00
04/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	5936	7	6	7	0.00
04/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	8930	10	9	10	0.00
04/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2372	3	2	3	0.00
04/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4133	5	4	5	0.00
04/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	963	1	1	1	0.00
04/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	2038	2	2	2	0.00
04/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	978	1	1	1	0.00
04/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3165	4	3	4	0.00
04/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	4689	5	5	5	0.00
04/11/2021	R248 On 05-May-22			Bond Future	11.09	81.0142	81.8541	81.0142	2,035.00
04/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	6184	6	6	6	0.00
04/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	6135	6	6	6	0.00
04/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	6087	5	6	5	0.00
04/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1448	2	1	2	0.00
04/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1419	2	1	2	0.00
04/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1433	2	1	2	0.00
04/11/2021	R248 On 04-August-22			Bond Future	11.27	81.9437	82.7938	81.9437	0.00
04/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2830	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
04/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2768	2	3	2	0.00
04/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2799	2	3	2	0.00
04/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	4761	5	5	5	0.00
04/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	4802	5	5	5	0.00
04/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	4721	5	5	5	0.00
04/11/2021	R248 On 03-November-22			Bond Future	11.45	78.5986	79.4591	78.5986	0.00
04/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3798	3	4	3	0.00
04/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3830	3	4	3	0.00
04/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3862	3	4	3	0.00
04/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	4809	5	5	5	0.00
04/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	4774	5	5	5	0.00
04/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	4738	5	5	5	0.00