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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/01/2021 TO: 06/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	1386 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
06/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	2025 On 04-February-21			Bond Future	146.81	146.6770	146.8112	146.6770	7,208.00
06/01/2021	2025 On 06-May-21			Bond Future	148.34	148.2105	148.3449	148.2105	0.00
06/01/2021	2025 On 05-August-21			Bond Future	148.47	148.3350	148.4697	148.3350	0.00
06/01/2021	2025 On 04-November-21			Bond Future	150.10	149.9658	150.1017	149.9658	0.00
06/01/2021	2029 On 04-February-21			Bond Future	103.24	103.2184	103.2441	103.2184	2,182.00
06/01/2021	2029 On 06-May-21			Bond Future	103.18	103.1582	103.1834	103.1582	0.00
06/01/2021	2029 On 05-August-21			Bond Future	104.34	104.3104	104.3350	104.3104	0.00
06/01/2021	2029 On 04-November-21			Bond Future	104.33	104.3068	104.3315	104.3068	0.00
06/01/2021	2030 On 04-February-21			Bond Future	8.73	95.6821	95.6888	95.6821	104,915.00
06/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2949	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3564	4	4	4	0.00
06/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3809	4	4	4	0.00
06/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	230	0	0	0	1,600.00
06/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1676	2	2	2	800.00
06/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	8240	8	8	8	0.00
06/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	437	0	0	0	1,000.00
06/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2904	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2858	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	3088	3	3	3	1,600.00
06/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2723	3	3	3	1,000.00
06/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	422	0	0	0	800.00
06/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	2687	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	464	0	0	0	0.00
06/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	426	0	0	0	0.00
06/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3483	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	369	0	0	0	0.00
06/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	414	0	0	0	0.00
06/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	933	1	1	1	0.00
06/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	8	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	2641	3	3	3	0.00
06/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	235	0	0	0	2,000.00
06/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	274	0	0	0	4,000.00
06/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	402	0	0	0	0.00
06/01/2021	2030 On 06-May-21			Bond Future	8.92	96.6590	96.6649	96.6590	0.00
06/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2321	2	2	2	300.00
06/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3698	4	4	4	0.00
06/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	10036	10	10	10	0.00
06/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	14475	14	14	14	0.00
06/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3872	4	4	4	300.00
06/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	747	1	1	1	700.00
06/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6967	7	7	7	0.00
06/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3462	3	3	3	0.00
06/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	6456	6	6	6	0.00
06/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	14384	14	14	14	0.00
06/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10994	11	11	11	0.00
06/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	14429	14	14	14	0.00
06/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	50	0	0	0	0.00
06/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	201	0	0	0	300.00
06/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	1909	2	2	2	0.00
06/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	51	0	0	0	0.00
06/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	814	1	1	1	0.00
06/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2175	2	2	2	0.00
06/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	49	0	0	0	0.00
06/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	285	0	0	0	0.00
06/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2016	2	2	2	700.00
06/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6458	6	6	6	0.00
06/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	939	1	1	1	700.00
06/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3217	3	3	3	0.00
06/01/2021	2030 On 05-August-21			Bond Future	9.12	93.7099	93.7151	93.7099	0.00
06/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7597	8	8	8	0.00
06/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	767	1	1	1	200.00
06/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	3028	3	3	3	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
06/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	8091	8	8	8	0.00
06/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2597	3	3	3	200.00
06/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14992	15	15	15	0.00
06/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4517	4	5	4	600.00
06/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	8014	8	8	8	0.00
06/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	8052	8	8	8	0.00
06/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1170	1	1	1	0.00
06/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1183	1	1	1	0.00
06/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	152	0	0	0	600.00
06/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9129	9	9	9	0.00
06/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1323	1	1	1	200.00
06/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4523	4	5	4	0.00
06/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1158	1	1	1	0.00
06/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2711	3	3	3	0.00
06/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	3989	4	4	4	0.00
06/01/2021	2030 On 04-November-21			Bond Future	9.32	94.7188	94.7239	94.7188	0.00
06/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2447	2	2	2	300.00
06/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	11251	11	11	11	0.00
06/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	8049	8	8	8	0.00
06/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	8121	8	8	8	0.00
06/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1480	1	1	1	300.00
06/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	8085	8	8	8	0.00
06/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1491	1	1	1	0.00
06/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5452	5	5	5	0.00
06/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	668	1	1	1	300.00
06/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1504	1	2	1	0.00
06/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7343	7	7	7	0.00
06/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1478	1	1	1	0.00
06/01/2021	2032 On 04-February-21			Bond Future	9.74	93.0274	92.9748	93.0274	114,916.00
06/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	1096	1	1	1	0.00
06/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	53	0	0	0	800.00
06/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	1069	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
06/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	1123	1	1	1	0.00
06/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	418	0	0	0	800.00
06/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6496	7	6	7	0.00
06/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	84	0	0	0	800.00
06/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	1818	2	2	2	0.00
06/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3293	3	3	3	0.00
06/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	1890	2	2	2	0.00
06/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6265	6	6	6	0.00
06/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	1854	2	2	2	0.00
06/01/2021	2032 On 06-May-21			Bond Future	9.95	89.8331	89.7792	89.8331	0.00
06/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4465	4	4	4	736.00
06/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	12143	12	12	12	0.00
06/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	12097	12	12	12	0.00
06/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	14252	14	14	14	0.00
06/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	12189	12	12	12	0.00
06/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	249	0	0	0	0.00
06/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	257	0	0	0	0.00
06/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	253	0	0	0	0.00
06/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	122	0	0	0	736.00
06/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2182	2	2	2	0.00
06/01/2021	2032 On 05-August-21			Bond Future	10.15	90.8151	90.7600	90.8151	0.00
06/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	8318	8	8	8	0.00
06/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	8356	8	8	8	0.00
06/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	8394	8	8	8	0.00
06/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1632	2	2	2	0.00
06/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1647	2	2	2	0.00
06/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1662	2	2	2	0.00
06/01/2021	2032 On 04-November-21			Bond Future	10.37	87.6481	87.5921	87.6481	0.00
06/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1864	2	2	2	700.00
06/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	13182	13	13	13	0.00
06/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8973	9	9	9	0.00
06/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2938	3	3	3	700.00
06/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8900	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
06/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8936	9	9	9	0.00
06/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1777	2	2	2	0.00
06/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1806	2	2	2	0.00
06/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8075	8	8	8	0.00
06/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	676	1	1	1	700.00
06/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1792	2	2	2	0.00
06/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6093	6	6	6	0.00
06/01/2021	2033 On 04-February-21			Bond Future	98.84	98.8090	98.8370	98.8090	8,131.00
06/01/2021	2033 On 06-May-21			Bond Future	98.65	98.6264	98.6540	98.6264	0.00
06/01/2021	2033 On 05-August-21			Bond Future	99.76	99.7279	99.7551	99.7279	0.00
06/01/2021	2033 On 04-November-21			Bond Future	99.63	99.5997	99.6268	99.5997	0.00
06/01/2021	2037 On 04-February-21			Bond Future	10.79	82.8131	82.9255	82.8131	131,604.00
06/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	458	0	0	0	0.00
06/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	7284	7	7	7	300.00
06/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	35	0	0	0	72.00
06/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	807	1	1	1	240.00
06/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	444	0	0	0	0.00
06/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	429	0	0	0	0.00
06/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	16247	16	16	16	0.00
06/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1865	2	2	2	0.00
06/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	554	1	1	1	0.00
06/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6909	7	7	7	0.00
06/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3526	4	4	4	72.00
06/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1491	2	1	2	72.00
06/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
06/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	3955	4	4	4	0.00
06/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	3900	4	4	4	0.00
06/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8043	8	8	8	0.00
06/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	126	0	0	0	240.00
06/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	2890	3	3	3	0.00
06/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	3845	4	4	4	0.00

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06/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	101	0	0	0	0.00
06/01/2021	2037 On 06-May-21			Bond Future	11.01	83.6586	83.7715	83.6586	0.00
06/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	9335	9	9	9	0.00
06/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	9250	9	9	9	0.00
06/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	9292	9	9	9	0.00
06/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	957	1	1	1	0.00
06/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	979	1	1	1	0.00
06/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	967	1	1	1	0.00
06/01/2021	2037 On 05-August-21			Bond Future	11.23	80.3172	80.4306	80.3172	0.00
06/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8349	8	8	8	0.00
06/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8421	8	8	8	0.00
06/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8385	8	8	8	0.00
06/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2345	2	2	2	0.00
06/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2363	2	2	2	0.00
06/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2327	2	2	2	0.00
06/01/2021	2037 On 04-November-21			Bond Future	11.45	81.1822	81.2966	81.1822	0.00
06/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9723	10	10	10	0.00
06/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9759	10	10	10	0.00
06/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9794	10	10	10	0.00
06/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2146	2	2	2	0.00
06/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2130	2	2	2	0.00
06/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2161	2	2	2	0.00
06/01/2021	2038 On 04-February-21			Bond Future	110.27	110.2348	110.2666	110.2348	7,805.00
06/01/2021	2038 On 06-May-21			Bond Future	111.42	111.3873	111.4185	111.3873	0.00
06/01/2021	2038 On 05-August-21			Bond Future	110.94	110.9092	110.9400	110.9092	0.00
06/01/2021	2038 On 04-November-21			Bond Future	112.16	112.1288	112.1595	112.1288	0.00
06/01/2021	2040 On 04-February-21			Bond Future	10.94	84.7049	84.8588	84.7049	80,474.00
06/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	415	0	0	0	0.00
06/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	401	0	0	0	0.00
06/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	219	0	0	0	500.00
06/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4660	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
06/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	110	0	0	0	800.00
06/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5591	5	6	5	0.00
06/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	6	0	0	0	500.00
06/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	430	0	0	0	0.00
06/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	9	0	0	0	800.00
06/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6492	7	6	7	0.00
06/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4145	4	4	4	0.00
06/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11092	11	11	11	0.00
06/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10424	11	10	11	0.00
06/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	290	0	0	0	800.00
06/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5290	5	5	5	0.00
06/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	434	0	0	0	500.00
06/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4265	4	4	4	0.00
06/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4205	4	4	4	0.00
06/01/2021	2040 On 06-May-21			Bond Future	11.15	85.5697	85.7245	85.5697	0.00
06/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13487	13	13	13	0.00
06/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	9155	9	9	9	0.00
06/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	9111	9	9	9	0.00
06/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2690	3	3	3	300.00
06/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5376	5	5	5	300.00
06/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	9199	9	9	9	0.00
06/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1161	1	1	1	0.00
06/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2534	3	3	3	0.00
06/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4870	5	5	5	0.00
06/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1187	1	1	1	0.00
06/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1174	1	1	1	0.00
06/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	374	0	0	0	300.00
06/01/2021	2040 On 05-August-21			Bond Future	11.36	81.9989	82.1547	81.9989	0.00
06/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5408	5	5	5	900.00
06/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18561	18	19	18	0.00
06/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	9152	9	9	9	0.00
06/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3758	4	4	4	900.00
06/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	9109	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
06/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	9066	9	9	9	0.00
06/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2297	2	2	2	0.00
06/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5858	6	6	6	0.00
06/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2326	2	2	2	0.00
06/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	282	0	0	0	900.00
06/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2311	2	2	2	0.00
06/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4212	4	4	4	0.00
06/01/2021	2040 On 04-November-21			Bond Future	11.58	82.8820	83.0392	82.8820	0.00
06/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	10078	10	10	10	0.00
06/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	10004	10	10	10	0.00
06/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	10041	10	10	10	0.00
06/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2302	2	2	2	0.00
06/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2318	2	2	2	0.00
06/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2285	2	2	2	0.00
06/01/2021	2044 On 04-February-21			Bond Future	11.00	81.3932	81.5109	81.3932	51,766.00
06/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	283	0	0	0	0.00
06/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	272	0	0	0	0.00
06/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	214	0	0	0	0.00
06/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	11	0	0	0	265.00
06/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	294	0	0	0	0.00
06/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	73	0	0	0	0.00
06/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1242	1	1	1	0.00
06/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5036	5	5	5	0.00
06/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7280	7	7	7	0.00
06/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	4970	5	5	5	0.00
06/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5442	6	5	6	265.00
06/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10370	10	10	10	0.00
06/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2368	2	2	2	265.00
06/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	4904	5	5	5	0.00
06/01/2021	2044 On 06-May-21			Bond Future	11.20	82.2241	82.3425	82.2241	0.00
06/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2186	2	2	2	3,100.00
06/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4304	4	4	4	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6565	6	7	6	0.00
06/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	9007	9	9	9	0.00
06/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3420	3	3	3	0.00
06/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4492	4	4	4	0.00
06/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	6083	6	6	6	0.00
06/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	9225	9	9	9	0.00
06/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8963	9	9	9	0.00
06/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8920	9	9	9	0.00
06/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1267	1	1	1	0.00
06/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1254	1	1	1	0.00
06/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1174	1	1	1	3,100.00
06/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2251	2	2	2	3,100.00
06/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3162	3	3	3	3,100.00
06/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1240	1	1	1	0.00
06/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2052	2	2	2	0.00
06/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3306	3	3	3	0.00
06/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4113	4	4	4	3,100.00
06/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5714	6	6	6	0.00
06/01/2021	2044 On 05-August-21			Bond Future	11.41	78.7419	78.8608	78.7419	0.00
06/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9376	9	9	9	0.00
06/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9414	9	9	9	0.00
06/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9452	9	9	9	0.00
06/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2196	2	2	2	0.00
06/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2214	2	2	2	0.00
06/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2231	2	2	2	0.00
06/01/2021	2044 On 04-November-21			Bond Future	11.62	79.5899	79.7099	79.5899	0.00
06/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9863	10	10	10	0.00
06/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9899	10	10	10	0.00
06/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9936	10	10	10	0.00
06/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2368	2	2	2	0.00
06/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2385	2	2	2	0.00
06/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2402	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
06/01/2021	2046 On 04-February-21			Bond Future	99.86	99.8354	99.8642	99.8354	14,890.00
06/01/2021	2046 On 06-May-21			Bond Future	99.12	99.0889	99.1173	99.0889	0.00
06/01/2021	2046 On 05-August-21			Bond Future	100.22	100.1958	100.2238	100.1958	0.00
06/01/2021	2046 On 04-November-21			Bond Future	99.52	99.4899	99.5180	99.4899	0.00
06/01/2021	2050 On 04-February-21			Bond Future	100.70	100.6698	100.6992	100.6698	11,025.00
06/01/2021	2050 On 06-May-21			Bond Future	101.75	101.7221	101.7511	101.7221	0.00
06/01/2021	2050 On 05-August-21			Bond Future	100.96	100.9302	100.9587	100.9302	0.00
06/01/2021	2050 On 04-November-21			Bond Future	102.07	102.0400	102.0684	102.0400	0.00
06/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	AL37 On 04-February-21			Index Future	792.37	793.7310	792.3650	793.7310	0.00
06/01/2021	AL37 On 06-May-21			Index Future	800.45	801.8280	800.4460	801.8280	0.00
06/01/2021	AL37 On 05-August-21			Index Future	809.09	810.4900	809.0910	810.4900	0.00
06/01/2021	AL37 On 04-November-21			Index Future	817.89	819.3000	817.8850	819.3000	0.00
06/01/2021	AL7T On 04-February-21			Index Future	873.16	873.5020	873.1550	873.5020	0.00
06/01/2021	AL7T On 06-May-21			Index Future	882.06	882.4130	882.0600	882.4130	0.00
06/01/2021	AL7T On 05-August-21			Index Future	891.59	891.9450	891.5870	891.9450	0.00
06/01/2021	AL7T On 04-November-21			Index Future	901.28	901.6410	901.2780	901.6410	0.00
06/01/2021	ALBI On 04-February-21			Index Future	762.36	762.4260	762.3600	762.4260	231.00
06/01/2021	ALBI On 06-May-21			Index Future	770.14	770.2040	770.1350	770.2040	0.00
06/01/2021	ALBI On 05-August-21			Index Future	778.45	778.5250	778.4530	778.5250	0.00
06/01/2021	ALBI On 04-November-21			Index Future	786.91	786.9870	786.9140	786.9870	0.00
06/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2021	ES33 On 04-February-21			Bond Future	11.41	77.2018	77.2475	77.2018	350.00
06/01/2021	ES33 On 06-May-21			Bond Future	11.66	74.2160	74.2615	74.2160	0.00
06/01/2021	ES33 On 05-August-21			Bond Future	11.92	75.0272	75.0727	75.0272	0.00
06/01/2021	ES33 On 04-November-21			Bond Future	12.19	72.0604	72.1061	72.0604	0.00
06/01/2021	ES42 On 04-February-21			Bond Future	11.92	76.0888	76.2271	76.0888	4,779.00
06/01/2021	ES42 On 06-May-21			Bond Future	12.17	72.6078	72.7470	72.6078	0.00
06/01/2021	ES42 On 05-August-21			Bond Future	12.42	73.4020	73.5422	73.4020	0.00
06/01/2021	ES42 On 04-November-21			Bond Future	12.67	69.9346	70.0761	69.9346	0.00
06/01/2021	GOVI On 04-February-21			GOVI	753.45	753.5270	753.4500	753.5270	957.00
06/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	25000	3	3	3	0.00
06/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	25100	3	3	3	0.00
06/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	24900	3	2	3	0.00
06/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 04-February-21	750.94	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
06/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 06-May-21			GOVI	761.13	761.2140	761.1340	761.2140	0.00
06/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	824440	83	82	83	0.00
06/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	824640	83	82	83	0.00
06/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	824540	83	82	83	0.00
06/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 05-August-21			GOVI	769.36	769.4370	769.3550	769.4370	0.00
06/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	502050	50	50	50	0.00
06/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	502150	50	50	50	0.00
06/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	502250	50	50	50	0.00
06/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 04-November-21			GOVI	777.72	777.8010	777.7170	777.8010	0.00
06/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	492970	49	49	49	0.00
06/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	493170	49	49	49	0.00
06/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	493070	49	49	49	0.00
06/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
06/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
06/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2021	IGOV On 04-February-21			Index Future	269.23	269.1760	269.2250	269.1760	1,090.00
06/01/2021	IGOV On 06-May-21			Index Future	272.04	271.9890	272.0380	271.9890	18.00
06/01/2021	IGOV On 05-August-21			Index Future	275.04	274.9930	275.0420	274.9930	0.00
06/01/2021	IGOV On 04-November-21			Index Future	278.10	278.0470	278.0960	278.0470	0.00
06/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
06/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.37	90.3500	90.3700	90.3500	0.00
06/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.25	89.2100	89.2500	89.2100	0.00
06/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.43	90.3700	90.4300	90.3700	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.76	89.6800	89.7600	89.6800	0.00
06/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.76	89.6500	89.7600	89.6500	0.00
06/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.79	92.6500	92.7900	92.6500	0.00
06/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.16	92.9900	93.1600	92.9900	0.00
06/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.43	85.2200	85.4300	85.2200	0.00
06/01/2021	IS05 On 20-June-23			Interest Rate Swap	90.87	90.6200	90.8700	90.6200	0.00
06/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.39	76.7900	77.3900	76.7900	0.00
06/01/2021	IS10 On 16-March-26			Interest Rate Swap	73.79	73.1700	73.7900	73.1700	0.00
06/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.09	71.4600	72.0900	71.4600	0.00
06/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.03	73.3900	74.0300	73.3900	0.00
06/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.01	77.3700	78.0100	77.3700	0.00
06/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.45	75.7800	76.4500	75.7800	0.00
06/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.52	77.8200	78.5200	77.8200	0.00
06/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.37	83.6400	84.3700	83.6400	0.00
06/01/2021	IS10 On 20-December-27			Interest Rate Swap	84.77	84.0100	84.7700	84.0100	0.00
06/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.72	76.9200	77.7200	76.9200	0.00
06/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.66	84.8600	85.6600	84.8600	0.00
06/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.64	96.3650	96.3650	96.3650	0.00
06/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.44	96.6000	96.5600	96.6000	0.00
06/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.43	96.6150	96.5750	96.6150	0.00
06/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.35	96.7000	96.6500	96.7000	0.00
06/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.35	96.7100	96.6500	96.7100	0.00
06/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.33	96.7450	96.6750	96.7450	0.00
06/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.35	96.7200	96.6500	96.7200	30,000.00
06/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.51	96.5750	96.4950	96.5750	0.00
06/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.50	96.5800	96.5000	96.5800	0.00
06/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.82	96.2600	96.1800	96.2600	0.00
06/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.89	96.2050	96.1100	96.2050	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.39	95.6950	95.6150	95.6950	0.00
06/01/2021	R023 On 04-February-21			Bond Future	4.50	109.8938	109.7613	109.8938	31,397.00
06/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3605	4	4	4	0.00
06/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3586	4	4	4	0.00
06/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3625	4	4	4	0.00
06/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 06-May-21			Bond Future	4.56	107.1094	106.9747	107.1094	0.00
06/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5177	5	5	5	0.00
06/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5161	5	5	5	0.00
06/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5194	5	5	5	0.00
06/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R023 On 05-August-21			Bond Future	4.59	108.2797	108.1427	108.2797	0.00
06/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1298	1	1	1	0.00
06/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1286	1	1	1	0.00
06/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1274	1	1	1	0.00
06/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	205	0	0	0	0.00
06/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	202	0	0	0	0.00
06/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	199	0	0	0	0.00
06/01/2021	R023 On 04-November-21			Bond Future	4.63	105.5380	105.3992	105.5380	0.00
06/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	781	1	1	1	0.00
06/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	773	1	1	1	0.00
06/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	764	1	1	1	0.00
06/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	418	0	0	0	0.00
06/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	413	0	0	0	0.00
06/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	408	0	0	0	0.00
06/01/2021	R035 On 04-February-21			Bond Future	10.56	91.6430	91.7914	91.6430	96,418.00
06/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	445	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
06/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	576	1	1	1	0.00
06/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	431	0	0	0	0.00
06/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	416	0	0	0	0.00
06/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	4191	4	4	4	0.00
06/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	460	0	0	0	650.00
06/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	3912	4	4	4	0.00
06/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3378	3	3	3	650.00
06/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	3856	4	4	4	0.00
06/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	3802	4	4	4	0.00
06/01/2021	R035 On 06-May-21			Bond Future	10.77	88.1054	88.2545	88.1054	0.00
06/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4531	4	5	4	0.00
06/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	10058	10	10	10	0.00
06/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8601	8	9	8	0.00
06/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3678	4	4	4	1,650.00
06/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5600	5	6	5	0.00
06/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4916	5	5	5	600.00
06/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12614	12	13	12	0.00
06/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2428	2	2	2	600.00
06/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	10103	10	10	10	0.00
06/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2858	3	3	3	0.00
06/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1564	1	2	1	500.00
06/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6576	6	7	6	0.00
06/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	2008	2	2	2	793.00
06/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	10148	10	10	10	0.00
06/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11970	12	12	12	0.00
06/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	441	0	0	0	1,650.00
06/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5492	6	5	6	0.00
06/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	752	1	1	1	0.00
06/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	743	1	1	1	0.00
06/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1783	2	2	2	1,650.00
06/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	366	0	0	0	600.00
06/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	4837	5	5	5	0.00
06/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4277	4	4	4	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6348	6	6	6	0.00
06/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3417	3	3	3	0.00
06/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2178	2	2	2	793.00
06/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	734	1	1	1	0.00
06/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1111	1	1	1	793.00
06/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2761	3	3	3	500.00
06/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2529	3	3	3	0.00
06/01/2021	R035 On 05-August-21			Bond Future	10.99	89.0682	89.2183	89.0682	0.00
06/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3831	4	4	4	0.00
06/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
06/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1919	2	2	2	100.00
06/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
06/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5802	6	6	6	0.00
06/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
06/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	48873	49	49	49	0.00
06/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3485	3	3	3	100.00
06/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49106	49	49	49	0.00
06/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	48989	49	49	49	0.00
06/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5206	5	5	5	100.00
06/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8254	8	8	8	0.00
06/01/2021	R035 On 04-November-21			Bond Future	11.22	85.5527	85.7041	85.5527	0.00
06/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14521	14	15	14	0.00
06/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2280	2	2	2	782.00
06/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6658	7	7	7	0.00
06/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9485	9	9	9	0.00
06/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9521	9	10	9	0.00
06/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	2082	2	2	2	400.00
06/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	3187	3	3	3	400.00
06/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4461	4	4	4	0.00
06/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9558	9	10	9	0.00
06/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2157	2	2	2	0.00
06/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5282	5	5	5	782.00
06/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8532	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
06/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9073	9	9	9	0.00
06/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3527	4	4	4	782.00
06/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	6887	7	7	7	0.00
06/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2173	2	2	2	0.00
06/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2189	2	2	2	0.00
06/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	761	1	1	1	400.00
06/01/2021	R186 On 04-February-21			Bond Future	6.66	119.9974	119.8058	119.9974	79,392.00
06/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7700	8	8	8	0.00
06/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3414	4	3	4	0.00
06/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6865	7	7	7	0.00
06/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7651	8	8	8	0.00
06/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7602	8	8	8	0.00
06/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	76	0	0	0	0.00
06/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	1	0	0	0	15,177.00
06/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 06-May-21			Bond Future	6.81	121.2221	121.0276	121.2221	0.00
06/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3441	4	3	4	0.00
06/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	18141	18	18	18	0.00
06/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	18100	18	18	18	0.00
06/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	18059	18	18	18	0.00
06/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
06/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	987	1	1	1	15,177.00
06/01/2021	R186 On 05-August-21			Bond Future	6.96	117.2653	117.0677	117.2653	0.00
06/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	8058	8	8	8	0.00
06/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	8019	8	8	8	0.00
06/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7980	8	8	8	0.00
06/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	334	0	0	0	0.00
06/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	329	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
06/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	324	0	0	0	0.00
06/01/2021	R186 On 04-November-21			Bond Future	7.12	118.5277	118.3276	118.5277	0.00
06/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5560	6	6	6	0.00
06/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5497	6	5	6	0.00
06/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5529	6	6	6	0.00
06/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1117	1	1	1	0.00
06/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1129	1	1	1	0.00
06/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1105	1	1	1	0.00
06/01/2021	R197 On 04-February-21			Bond Future	318.16	318.1410	318.1555	318.1410	2,433.00
06/01/2021	R197 On 06-May-21			Bond Future	321.48	321.4668	321.4791	321.4668	0.00
06/01/2021	R197 On 05-August-21			Bond Future	317.06	317.0517	317.0617	317.0517	0.00
06/01/2021	R197 On 04-November-21			Bond Future	320.55	320.5379	320.5471	320.5379	0.00
06/01/2021	R202 On 04-February-21			Bond Future	218.49	218.4292	218.4905	218.4292	7,883.00
06/01/2021	R202 On 06-May-21			Bond Future	220.77	220.7126	220.7729	220.7126	0.00
06/01/2021	R202 On 05-August-21			Bond Future	218.98	218.9254	218.9848	218.9254	0.00
06/01/2021	R202 On 04-November-21			Bond Future	221.39	221.3325	221.3920	221.3325	0.00
06/01/2021	R209 On 04-February-21			Bond Future	10.40	70.9378	70.9739	70.9378	26,103.00
06/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	762	1	1	1	0.00
06/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	742	1	1	1	0.00
06/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	782	1	1	1	0.00
06/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2398	2	2	2	0.00
06/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2478	2	2	2	0.00
06/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2438	2	2	2	0.00
06/01/2021	R209 On 06-May-21			Bond Future	10.58	68.5225	68.5585	68.5225	5,250.00
06/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	3294	3	3	3	0.00
06/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6729	7	7	7	0.00
06/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2369	2	2	2	5,325.00
06/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5442	5	5	5	0.00
06/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	9119	9	9	9	0.00
06/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1332	1	1	1	8,200.00
06/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4557	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
06/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1806	2	2	2	0.00
06/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	9158	9	9	9	0.00
06/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	9081	9	9	9	0.00
06/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	9042	9	9	9	0.00
06/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	669	1	1	1	0.00
06/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	661	1	1	1	0.00
06/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	646	1	1	1	9,150.00
06/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2271	2	2	2	3,500.00
06/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5206	5	5	5	0.00
06/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6264	6	6	6	0.00
06/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	653	1	1	1	0.00
06/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1837	2	2	2	9,150.00
06/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1341	1	1	1	3,750.00
06/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4284	4	4	4	0.00
06/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3201	3	3	3	6,250.00
06/01/2021	R209 On 05-August-21			Bond Future	10.77	69.2716	69.3073	69.2716	0.00
06/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7392	7	7	7	0.00
06/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7359	7	7	7	0.00
06/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7424	7	7	7	0.00
06/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2070	2	2	2	0.00
06/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2103	2	2	2	0.00
06/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2086	2	2	2	0.00
06/01/2021	R209 On 04-November-21			Bond Future	10.97	66.8774	66.9133	66.8774	1,000.00
06/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1429	1	1	1	2,000.00
06/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	8215	8	8	8	0.00
06/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3252	3	3	3	0.00
06/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7661	8	8	8	0.00
06/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	8246	8	8	8	0.00
06/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	8184	8	8	8	0.00
06/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2153	2	2	2	0.00
06/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2460	2	2	2	2,000.00
06/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2168	2	2	2	0.00
06/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2184	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
06/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	5818	6	6	6	2,000.00
06/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	9977	10	10	10	0.00
06/01/2021	R210 On 04-February-21			Bond Future	193.10	193.0526	193.0972	193.0526	1,213.00
06/01/2021	R210 On 06-May-21			Bond Future	192.40	192.3572	192.4008	192.3572	0.00
06/01/2021	R210 On 05-August-21			Bond Future	194.55	194.5058	194.5485	194.5058	0.00
06/01/2021	R210 On 04-November-21			Bond Future	193.95	193.9041	193.9468	193.9041	0.00
06/01/2021	R212 On 04-February-21			Bond Future	169.93	169.9238	169.9261	169.9238	5,730.00
06/01/2021	R212 On 06-May-21			Bond Future	171.70	171.7003	171.7013	171.7003	0.00
06/01/2021	R212 On 05-August-21			Bond Future	171.29	171.2856	171.2853	171.2856	0.00
06/01/2021	R212 On 04-November-21			Bond Future	173.17	173.1689	173.1681	173.1689	0.00
06/01/2021	R213 On 04-February-21			Bond Future	9.21	88.8189	88.8265	88.8189	8,858.00
06/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1979	2	2	2	0.00
06/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1905	2	2	2	0.00
06/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1942	2	2	2	0.00
06/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	849	1	1	1	0.00
06/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	870	1	1	1	0.00
06/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	829	1	1	1	0.00
06/01/2021	R213 On 06-May-21			Bond Future	9.40	86.1973	86.2043	86.1973	0.00
06/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12893	13	13	13	0.00
06/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12849	13	13	13	0.00
06/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12937	13	13	13	0.00
06/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	113	0	0	0	0.00
06/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	117	0	0	0	0.00
06/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	115	0	0	0	0.00
06/01/2021	R213 On 05-August-21			Bond Future	9.59	87.1393	87.1457	87.1393	0.00
06/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7691	8	8	8	0.00
06/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	5396	5	5	5	0.00
06/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7982	8	8	8	0.00
06/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2981	3	3	3	200.00
06/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7946	8	8	8	0.00
06/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7909	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1370	1	1	1	0.00
06/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1357	1	1	1	0.00
06/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2431	2	2	2	200.00
06/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4367	4	4	4	0.00
06/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1344	1	1	1	0.00
06/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1450	1	1	1	200.00
06/01/2021	R213 On 04-November-21			Bond Future	9.79	84.5482	84.5544	84.5482	0.00
06/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	8254	8	8	8	0.00
06/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	8220	8	8	8	0.00
06/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	8289	8	8	8	0.00
06/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1623	2	2	2	0.00
06/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1609	2	2	2	0.00
06/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1596	2	2	2	0.00
06/01/2021	R214 On 04-February-21			Bond Future	10.79	67.8717	67.9972	67.8717	15,327.00
06/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	511	0	1	0	0.00
06/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	496	0	0	0	0.00
06/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	526	0	1	0	0.00
06/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3273	3	3	3	0.00
06/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3368	3	3	3	0.00
06/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3321	3	3	3	0.00
06/01/2021	R214 On 06-May-21			Bond Future	10.97	65.2884	65.4146	65.2884	0.00
06/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7838	8	8	8	0.00
06/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7802	8	8	8	0.00
06/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7766	8	8	8	0.00
06/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1118	1	1	1	0.00
06/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1106	1	1	1	0.00
06/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1094	1	1	1	0.00
06/01/2021	R214 On 05-August-21			Bond Future	11.16	66.0020	66.1290	66.0020	0.00
06/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6926	7	7	7	0.00
06/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6961	7	7	7	0.00
06/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6892	7	7	7	0.00
06/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2433	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
06/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2462	2	2	2	0.00
06/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2447	2	2	2	0.00
06/01/2021	R214 On 04-November-21			Bond Future	11.35	63.4355	63.5637	63.4355	0.00
06/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	8076	8	8	8	0.00
06/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	8042	8	8	8	0.00
06/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	8009	8	8	8	0.00
06/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2483	2	2	2	0.00
06/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2457	2	2	2	0.00
06/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2470	2	2	2	0.00
06/01/2021	R248 On 04-February-21			Bond Future	10.91	85.1195	85.2399	85.1195	116,103.00
06/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	558	1	1	1	0.00
06/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1387	1	1	1	2,140.00
06/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4563	4	5	4	0.00
06/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	30	0	0	0	2,140.00
06/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	540	1	1	1	0.00
06/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	522	0	1	0	0.00
06/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	1230	1	1	1	0.00
06/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	3876	4	4	4	0.00
06/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	3816	4	4	4	0.00
06/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	475	0	0	0	0.00
06/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2385	2	2	2	0.00
06/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	8786	9	9	9	0.00
06/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3757	4	4	4	0.00
06/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2174	2	2	2	0.00
06/01/2021	R248 On 06-May-21			Bond Future	11.10	81.5782	81.6992	81.5782	0.00
06/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	9204	9	9	9	0.00
06/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	9159	9	9	9	0.00
06/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	9249	9	9	9	0.00
06/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1196	1	1	1	0.00
06/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1223	1	1	1	0.00
06/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1210	1	1	1	0.00
06/01/2021	R248 On 05-August-21			Bond Future	11.29	82.4699	82.5914	82.4699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9720	10	10	10	0.00
06/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9680	10	10	10	0.00
06/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9759	10	10	10	0.00
06/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2174	2	2	2	0.00
06/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2157	2	2	2	0.00
06/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2140	2	2	2	0.00
06/01/2021	R248 On 04-November-21			Bond Future	11.49	78.9463	79.0690	78.9463	0.00
06/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10257	10	10	10	0.00
06/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10295	10	10	10	0.00
06/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10333	10	10	10	0.00
06/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2222	2	2	2	0.00
06/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2238	2	2	2	0.00
06/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2255	2	2	2	0.00