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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/07/2021 TO: 05/07/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	2025 On 05-August-21			Bond Future	153.00	152.9265	153.0040	152.9265	5,027.00
05/07/2021	2025 On 04-November-21			Bond Future	154.70	154.6205	154.6982	154.6205	0.00
05/07/2021	2025 On 03-February-22			Bond Future	154.95	154.8746	154.9528	154.8746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2025 On 05-May-22			Bond Future	156.82	156.7458	156.8247	156.7458	0.00
05/07/2021	2029 On 05-August-21			Bond Future	113.55	113.1284	113.5492	113.1284	3,031.00
05/07/2021	2029 On 04-November-21			Bond Future	113.64	113.2128	113.6378	113.2128	0.00
05/07/2021	2029 On 03-February-22			Bond Future	114.98	114.5481	114.9777	114.5481	0.00
05/07/2021	2029 On 05-May-22			Bond Future	115.18	114.7418	115.1765	114.7418	0.00
05/07/2021	2030 On 05-August-21			Bond Future	8.96	94.4412	94.6256	94.4412	101,324.00
05/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7854	8	8	8	0.00
05/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	306	0	0	0	5,000.00
05/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3273	3	3	3	0.00
05/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4458	4	4	4	0.00
05/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1188	1	1	1	600.00
05/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7203	7	7	7	0.00
05/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	5	0	0	0	200.00
05/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7804	8	8	8	0.00
05/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7754	8	8	8	0.00
05/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6450	6	6	6	0.00
05/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	877	1	1	1	479.00
05/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3049	3	3	3	600.00
05/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15750	16	16	16	0.00
05/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1831	2	2	2	0.00
05/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	765	1	1	1	200.00
05/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7456	8	7	8	0.00
05/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	762	1	1	1	7,500.00
05/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2938	3	3	3	0.00
05/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
05/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	18	0	0	0	200.00
05/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1780	2	2	2	0.00
05/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	12	0	0	0	0.00
05/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	11	0	0	0	0.00
05/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1238	1	1	1	0.00
05/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	332	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	131	0	0	0	479.00
05/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1607	2	2	2	0.00
05/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	286	0	0	0	0.00
05/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	33	0	0	0	479.00
05/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	11	0	0	0	0.00
05/07/2021	2030 On 04-November-21			Bond Future	9.15	95.4646	95.6505	95.4646	0.00
05/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1305	1	1	1	300.00
05/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11605	11	12	11	0.00
05/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7897	8	8	8	0.00
05/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4851	5	5	5	29.00
05/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7808	8	8	8	0.00
05/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10810	11	11	11	0.00
05/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2380	2	2	2	29.00
05/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	513	0	1	0	300.00
05/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7852	8	8	8	0.00
05/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	331	0	0	0	0.00
05/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	336	0	0	0	0.00
05/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3382	4	3	4	0.00
05/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	95	0	0	0	300.00
05/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5449	6	5	6	0.00
05/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2083	2	2	2	0.00
05/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	327	0	0	0	0.00
05/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	134	0	0	0	29.00
05/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	849	1	1	1	0.00
05/07/2021	2030 On 03-February-22			Bond Future	9.34	92.5636	92.7514	92.5636	0.00
05/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3532	3	4	3	1,000.00
05/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8193	8	8	8	0.00
05/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4108	4	4	4	0.00
05/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3027	3	3	3	0.00
05/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3056	3	3	3	0.00
05/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1609	2	2	2	1,000.00
05/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2803	3	3	3	0.00
05/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	855	1	1	1	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3084	3	3	3	0.00
05/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2507	3	3	3	0.00
05/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2751	3	3	3	101.00
05/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6041	6	6	6	0.00
05/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4239	4	4	4	0.00
05/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2531	3	3	3	0.00
05/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2555	3	3	3	0.00
05/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1825	2	2	2	101.00
05/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	654	1	1	1	1,000.00
05/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2174	2	2	2	0.00
05/07/2021	2030 On 05-May-22			Bond Future	9.55	93.6614	93.8512	93.6614	0.00
05/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1822	2	2	2	1,800.00
05/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8298	8	8	8	0.00
05/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2822	3	3	3	0.00
05/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5268	5	5	5	0.00
05/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5235	5	5	5	0.00
05/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	790	1	1	1	1,800.00
05/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4469	4	4	4	0.00
05/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5301	5	5	5	0.00
05/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1163	1	1	1	1,073.00
05/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8315	8	8	8	0.00
05/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1996	2	2	2	0.00
05/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5238	5	5	5	0.00
05/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2027	2	2	2	0.00
05/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2011	2	2	2	0.00
05/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3824	4	4	4	1,073.00
05/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6854	7	7	7	0.00
05/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2438	3	2	3	1,073.00
05/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1075	1	1	1	1,800.00
05/07/2021	2032 On 05-August-21			Bond Future	9.63	93.6012	93.9268	93.6012	120,181.00
05/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9881	10	10	10	0.00
05/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9829	10	10	10	0.00

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05/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9934	10	10	10	0.00
05/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	5	0	0	0	0.00
05/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	6	0	0	0	0.00
05/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	5	0	0	0	0.00
05/07/2021	2032 On 04-November-21			Bond Future	9.82	90.4706	90.7992	90.4706	57.00
05/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1207	1	1	1	700.00
05/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15751	15	16	15	0.00
05/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10646	10	11	10	0.00
05/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2537	2	3	2	700.00
05/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10598	10	11	10	0.00
05/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10551	10	11	10	0.00
05/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	243	0	0	0	0.00
05/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	250	0	0	0	0.00
05/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	37	0	0	0	700.00
05/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	246	0	0	0	0.00
05/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2485	3	2	3	0.00
05/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4210	4	4	4	0.00
05/07/2021	2032 On 03-February-22			Bond Future	10.02	91.5165	91.8487	91.5165	0.00
05/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4359	4	4	4	0.00
05/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3656	3	4	3	0.00
05/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1169	1	1	1	97.00
05/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4715	5	5	5	0.00
05/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	826	1	1	1	198.00
05/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4679	4	5	4	0.00
05/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2187	2	2	2	210.00
05/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6663	6	7	6	0.00
05/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7411	7	7	7	0.00
05/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5010	5	5	5	0.00
05/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2090	2	2	2	400.00
05/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5507	5	6	5	0.00
05/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2682	3	3	3	0.00
05/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4643	4	5	4	0.00
05/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4607	4	5	4	0.00

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05/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2316	2	2	2	0.00
05/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2296	2	2	2	0.00
05/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3901	4	4	4	198.00
05/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7581	8	8	8	0.00
05/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1884	2	2	2	97.00
05/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2256	2	2	2	198.00
05/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2105	2	2	2	210.00
05/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2461	3	2	3	400.00
05/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4683	5	5	5	0.00
05/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1261	1	1	1	210.00
05/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1469	2	1	2	400.00
05/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2276	2	2	2	0.00
05/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2953	3	3	3	97.00
05/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6468	7	6	7	0.00
05/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4539	5	5	5	0.00
05/07/2021	2032 On 05-May-22			Bond Future	10.22	88.4551	88.7911	88.4551	0.00
05/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6646	6	7	6	0.00
05/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6572	6	7	6	0.00
05/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6609	6	7	6	0.00
05/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2212	2	2	2	0.00
05/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2227	2	2	2	0.00
05/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2197	2	2	2	0.00
05/07/2021	2033 On 05-August-21			Bond Future	106.63	106.6094	106.6316	106.6094	8,979.00
05/07/2021	2033 On 04-November-21			Bond Future	106.56	106.5421	106.5643	106.5421	0.00
05/07/2021	2033 On 03-February-22			Bond Future	107.82	107.7987	107.8207	107.7987	0.00
05/07/2021	2033 On 05-May-22			Bond Future	107.85	107.8321	107.8542	107.8321	0.00
05/07/2021	2037 On 05-August-21			Bond Future	10.36	85.5802	86.0426	85.5802	126,473.00
05/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	11602	11	12	11	0.00
05/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11657	11	12	11	0.00
05/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11711	11	12	11	0.00
05/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	5	0	0	0	0.00

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05/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	5	0	0	0	0.00
05/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2037 On 04-November-21			Bond Future	10.54	86.5077	86.9747	86.5077	0.00
05/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	13474	13	13	13	0.00
05/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	13425	13	13	13	0.00
05/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10889	10	11	10	0.00
05/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6825	6	7	6	600.00
05/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	13522	13	14	13	0.00
05/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	183	0	0	0	0.00
05/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	340	0	0	0	600.00
05/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	880	1	1	1	0.00
05/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	186	0	0	0	0.00
05/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	180	0	0	0	0.00
05/07/2021	2037 On 03-February-22			Bond Future	10.73	83.2529	83.7251	83.2529	0.00
05/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6489	6	6	6	0.00
05/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6446	6	6	6	0.00
05/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6403	6	6	6	0.00
05/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1925	2	2	2	0.00
05/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1958	2	2	2	0.00
05/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1942	2	2	2	0.00
05/07/2021	2037 On 05-May-22			Bond Future	10.93	84.2405	84.7181	84.2405	0.00
05/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7756	7	8	7	0.00
05/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7673	7	8	7	0.00
05/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7714	7	8	7	0.00
05/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2307	2	2	2	0.00
05/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2338	3	2	3	0.00
05/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2322	2	2	2	0.00
05/07/2021	2038 On 05-August-21			Bond Future	118.28	118.5654	118.2786	118.5654	7,723.00
05/07/2021	2038 On 04-November-21			Bond Future	119.59	119.8788	119.5884	119.8788	0.00
05/07/2021	2038 On 03-February-22			Bond Future	119.23	119.5270	119.2329	119.5270	0.00
05/07/2021	2038 On 05-May-22			Bond Future	120.67	120.9714	120.6734	120.9714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2040 On 05-August-21			Bond Future	10.50	87.5986	88.1310	87.5986	85,663.00
05/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12834	12	13	12	0.00
05/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	7253	7	7	7	900.00
05/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	24256	24	24	24	0.00
05/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12778	12	13	12	0.00
05/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12721	12	13	12	0.00
05/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	4236	4	4	4	900.00
05/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	360	1	0	1	0.00
05/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
05/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	81	0	0	0	0.00
05/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2040 On 04-November-21			Bond Future	10.68	88.5480	89.0857	88.5480	0.00
05/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	14058	14	14	14	0.00
05/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13957	13	14	13	0.00
05/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	14007	14	14	14	0.00
05/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	222	0	0	0	0.00
05/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	225	0	0	0	0.00
05/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	218	0	0	0	0.00
05/07/2021	2040 On 03-February-22			Bond Future	10.86	85.0666	85.6103	85.0666	0.00
05/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6786	6	7	6	0.00
05/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6740	6	7	6	0.00
05/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6832	6	7	6	0.00
05/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2051	2	2	2	0.00
05/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2034	2	2	2	0.00
05/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2017	2	2	2	0.00
05/07/2021	2040 On 05-May-22			Bond Future	11.05	86.0757	86.6258	86.0757	0.00
05/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1414	1	1	1	1,200.00
05/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7977	8	8	8	0.00
05/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7933	8	8	8	0.00
05/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	8020	8	8	8	0.00
05/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	3070	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	13095	13	13	13	0.00
05/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1214	1	1	1	1,200.00
05/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2490	3	2	3	0.00
05/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2473	3	2	3	0.00
05/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6416	7	6	7	0.00
05/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2507	3	3	3	0.00
05/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10399	11	10	11	0.00
05/07/2021	2044 On 05-August-21			Bond Future	10.55	84.3291	84.8700	84.3291	62,458.00
05/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	13214	13	13	13	0.00
05/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	13158	13	13	13	0.00
05/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	13270	13	13	13	0.00
05/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	4	0	0	0	0.00
05/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	5	0	0	0	0.00
05/07/2021	2044 On 04-November-21			Bond Future	10.72	85.2430	85.7894	85.2430	0.00
05/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13839	13	14	13	0.00
05/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	13789	13	14	13	0.00
05/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13888	13	14	13	0.00
05/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	241	0	0	0	0.00
05/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	249	0	0	0	0.00
05/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	245	0	0	0	0.00
05/07/2021	2044 On 03-February-22			Bond Future	10.90	81.8485	82.4010	81.8485	0.00
05/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6835	6	7	6	0.00
05/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6788	6	7	6	0.00
05/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6742	6	7	6	0.00
05/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2085	2	2	2	0.00
05/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2067	2	2	2	0.00
05/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2050	2	2	2	0.00
05/07/2021	2044 On 05-May-22			Bond Future	11.08	82.8196	83.3784	82.8196	0.00
05/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	8022	8	8	8	0.00
05/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7979	8	8	8	0.00
05/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7934	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
05/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2534	3	3	3	0.00
05/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2517	3	3	3	0.00
05/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2500	3	2	3	0.00
05/07/2021	2046 On 05-August-21			Bond Future	108.03	108.1865	108.0275	108.1865	18,098.00
05/07/2021	2046 On 04-November-21			Bond Future	107.39	107.5485	107.3873	107.5485	0.00
05/07/2021	2046 On 03-February-22			Bond Future	108.65	108.8171	108.6537	108.8171	0.00
05/07/2021	2046 On 05-May-22			Bond Future	108.10	108.2618	108.0963	108.2618	0.00
05/07/2021	2050 On 05-August-21			Bond Future	109.71	109.6823	109.7058	109.6823	11,059.00
05/07/2021	2050 On 04-November-21			Bond Future	110.92	110.8972	110.9204	110.8972	0.00
05/07/2021	2050 On 03-February-22			Bond Future	110.27	110.2438	110.2669	110.2438	0.00
05/07/2021	2050 On 05-May-22			Bond Future	111.60	111.5758	111.5992	111.5758	0.00
05/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	AL37 On 05-August-21			Index Future	790.65	789.8090	790.6480	789.8090	0.00
05/07/2021	AL37 On 04-November-21			Index Future	799.29	798.4550	799.2920	798.4550	0.00
05/07/2021	AL37 On 03-February-22			Index Future	808.52	807.6770	808.5180	807.6770	0.00
05/07/2021	AL37 On 05-May-22			Index Future	818.09	817.2420	818.0880	817.2420	0.00
05/07/2021	AL7T On 05-August-21			Index Future	909.06	906.5560	909.0620	906.5560	0.00
05/07/2021	AL7T On 04-November-21			Index Future	919.00	916.4790	919.0010	916.4790	0.00
05/07/2021	AL7T On 03-February-22			Index Future	929.61	927.0640	929.6080	927.0640	0.00
05/07/2021	AL7T On 05-May-22			Index Future	940.61	938.0430	940.6120	938.0430	0.00
05/07/2021	ALBI On 05-August-21			Index Future	801.88	798.7260	801.8750	798.7260	114.00
05/07/2021	ALBI On 04-November-21			Index Future	810.64	807.4680	810.6420	807.4680	0.00
05/07/2021	ALBI On 03-February-22			Index Future	820.00	816.7950	819.9990	816.7950	0.00
05/07/2021	ALBI On 05-May-22			Index Future	829.71	826.4680	829.7050	826.4680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	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
05/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2021	ES33 On 05-August-21			Bond Future	11.06	79.2064	79.5801	79.2064	350.00
05/07/2021	ES33 On 04-November-21			Bond Future	11.29	76.3087	76.6862	76.3087	0.00
05/07/2021	ES33 On 03-February-22			Bond Future	11.53	77.2093	77.5910	77.2093	0.00
05/07/2021	ES33 On 05-May-22			Bond Future	11.77	74.3652	74.7514	74.3652	0.00
05/07/2021	ES42 On 05-August-21			Bond Future	11.56	78.1617	78.5872	78.1617	4,779.00
05/07/2021	ES42 On 04-November-21			Bond Future	11.78	74.7697	75.1997	74.7697	0.00
05/07/2021	ES42 On 03-February-22			Bond Future	11.99	75.6527	76.0875	75.6527	0.00
05/07/2021	ES42 On 05-May-22			Bond Future	12.22	72.3091	72.7489	72.3091	0.00
05/07/2021	GOVI On 05-August-21			GOVI	791.72	788.6900	791.7240	788.6900	982.00
05/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	725740	70	73	70	0.00
05/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	725840	70	73	70	0.00
05/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	725940	70	73	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 04-November-21			GOVI	800.38	797.3230	800.3800	797.3230	0.00
05/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	719600	69	72	69	0.00
05/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	719700	69	72	69	0.00
05/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	719800	69	72	69	0.00
05/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22			GOVI	809.62	806.5320	809.6180	806.5320	0.00
05/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	168680	14	17	14	0.00
05/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	168780	14	17	14	0.00
05/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	168580	14	17	14	0.00
05/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22			GOVI	819.20	816.0840	819.2020	816.0840	0.00
05/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	309620	28	31	28	0.00
05/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	309720	28	31	28	0.00
05/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	309520	28	31	28	0.00
05/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2021	IGOV On 05-August-21			Index Future	290.50	290.4060	290.4950	290.4060	451.00
05/07/2021	IGOV On 04-November-21			Index Future	293.74	293.6570	293.7430	293.6570	16.00
05/07/2021	IGOV On 03-February-22			Index Future	297.20	297.1200	297.2040	297.1200	0.00
05/07/2021	IGOV On 05-May-22			Index Future	300.79	300.7080	300.7930	300.7080	0.00
05/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
05/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	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
05/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	0.00
05/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.86	96.1300	96.1400	96.1300	0.00
05/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.91	96.0850	96.0950	96.0850	30,000.00
05/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.11	95.9100	95.8900	95.9100	0.00
05/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.16	95.8600	95.8400	95.8600	0.00
05/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.34	95.6850	95.6650	95.6850	0.00
05/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.64	95.3700	95.3600	95.3700	0.00
05/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.06	94.9750	94.9450	94.9750	471.00
05/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.23	94.7900	94.7750	94.7900	0.00
05/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	0.00
05/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.74	94.2550	94.2600	94.2550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.86	94.1450	94.1450	94.1450	0.00
05/07/2021	R023 On 05-August-21			Bond Future	5.37	106.9090	106.9524	106.9090	15,368.00
05/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	136	0	0	0	0.00
05/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	130	0	0	0	0.00
05/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	124	0	0	0	0.00
05/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	245	0	0	0	0.00
05/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	236	0	0	0	0.00
05/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	227	0	0	0	0.00
05/07/2021	R023 On 04-November-21			Bond Future	5.57	104.1599	104.2032	104.1599	0.00
05/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	30	0	0	0	0.00
05/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	29	0	0	0	0.00
05/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	29	0	0	0	0.00
05/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	878	1	1	1	0.00
05/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	866	1	1	1	0.00
05/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	854	1	1	1	0.00
05/07/2021	R023 On 03-February-22			Bond Future	5.80	105.3636	105.4071	105.3636	0.00
05/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	0	0	0.00
05/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	66	0	0	0	0.00
05/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	68	0	0	0	0.00
05/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	813	1	1	1	0.00
05/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	832	1	1	1	0.00
05/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	823	1	1	1	0.00
05/07/2021	R023 On 05-May-22			Bond Future	6.12	102.7020	102.7459	102.7020	0.00
05/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	423	0	0	0	0.00
05/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	418	0	0	0	0.00
05/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	429	0	0	0	0.00
05/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	280	0	0	0	0.00
05/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	285	0	0	0	0.00
05/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	282	0	0	0	0.00
05/07/2021	R035 On 05-August-21			Bond Future	10.15	94.1496	94.6445	94.1496	82,469.00
05/07/2021	R035 On 05-August-21	5.30	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
05/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
05/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	4352	4	4	4	0.00
05/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	1065	1	1	1	100.00
05/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
05/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7792	7	8	7	0.00
05/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	49	0	0	0	100.00
05/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43446	44	43	44	0.00
05/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	302	0	0	0	100.00
05/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1974	2	2	2	0.00
05/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43679	44	44	44	0.00
05/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43563	44	44	44	0.00
05/07/2021	R035 On 04-November-21			Bond Future	10.34	90.6950	91.1950	90.6950	0.00
05/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6404	6	6	6	0.00
05/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	19270	19	19	19	0.00
05/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	9144	9	9	9	0.00
05/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2413	2	2	2	782.00
05/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	13051	13	13	13	0.00
05/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	13002	13	13	13	0.00
05/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3734	3	4	3	0.00
05/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	2043	2	2	2	350.00
05/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2072	2	2	2	400.00
05/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3813	4	4	4	400.00
05/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	13100	13	13	13	0.00
05/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5830	5	6	5	0.00
05/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1160	1	1	1	782.00
05/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3175	3	3	3	0.00
05/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	208	0	0	0	0.00
05/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	522	1	1	1	782.00
05/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2022	2	2	2	0.00
05/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3573	4	4	4	0.00
05/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2071	2	2	2	350.00
05/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3611	4	4	4	0.00
05/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1006	1	1	1	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	215	0	0	0	0.00
05/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	212	0	0	0	0.00
05/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	19	0	0	0	400.00
05/07/2021	R035 On 03-February-22			Bond Future	10.54	91.7433	92.2488	91.7433	0.00
05/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5464	5	5	5	0.00
05/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	9132	9	9	9	0.00
05/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1336	1	1	1	683.00
05/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6252	6	6	6	0.00
05/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2258	2	2	2	280.00
05/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2979	3	3	3	1,600.00
05/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6424	6	6	6	0.00
05/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2710	3	3	3	200.00
05/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8437	8	8	8	0.00
05/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5383	5	5	5	0.00
05/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6905	7	7	7	0.00
05/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3962	4	4	4	0.00
05/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6209	6	6	6	0.00
05/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6167	6	6	6	0.00
05/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1979	2	2	2	0.00
05/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1962	2	2	2	0.00
05/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1710	2	2	2	683.00
05/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1280	1	1	1	280.00
05/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1878	2	2	2	200.00
05/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4554	5	5	5	0.00
05/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2301	3	2	3	1,600.00
05/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4232	5	4	5	0.00
05/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3283	4	3	4	683.00
05/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	6988	7	7	7	0.00
05/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1944	2	2	2	0.00
05/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1130	1	1	1	1,800.00
05/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2342	3	2	3	280.00
05/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5168	6	5	6	0.00
05/07/2021	R035 On 05-May-22			Bond Future	10.74	88.3530	88.8643	88.3530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7668	7	8	7	0.00
05/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7627	7	8	7	0.00
05/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7585	7	8	7	0.00
05/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2284	2	2	2	0.00
05/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2269	2	2	2	0.00
05/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2253	2	2	2	0.00
05/07/2021	R186 On 05-August-21			Bond Future	7.58	114.0395	114.1213	114.0395	87,114.00
05/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4805	5	5	5	0.00
05/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4762	5	5	5	0.00
05/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4718	5	5	5	0.00
05/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	19	0	0	0	0.00
05/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	18	0	0	0	0.00
05/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	17	0	0	0	0.00
05/07/2021	R186 On 04-November-21			Bond Future	7.77	115.2747	115.3570	115.2747	0.00
05/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4612	5	5	5	0.00
05/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2371	2	2	2	0.00
05/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1482	1	1	1	0.00
05/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2341	2	2	2	0.00
05/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2312	2	2	2	0.00
05/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	915	1	1	1	0.00
05/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	900	1	1	1	0.00
05/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	886	1	1	1	0.00
05/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	290	0	0	0	15,177.00
05/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1496	2	1	2	15,177.00
05/07/2021	R186 On 03-February-22			Bond Future	7.98	111.3246	111.4075	111.3246	0.00
05/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	724	1	1	1	0.00
05/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	712	1	1	1	0.00
05/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	736	1	1	1	0.00
05/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3633	4	4	4	0.00
05/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3696	4	4	4	0.00
05/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3664	4	4	4	0.00
05/07/2021	R186 On 05-May-22			Bond Future	8.20	112.6444	112.7281	112.6444	0.00

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05/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2545	3	3	3	0.00
05/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2522	2	3	2	0.00
05/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2568	3	3	3	0.00
05/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2075	2	2	2	0.00
05/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2109	2	2	2	0.00
05/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2092	2	2	2	0.00
05/07/2021	R197 On 05-August-21			Bond Future	321.47	321.4309	321.4749	321.4309	1,117.00
05/07/2021	R197 On 04-November-21			Bond Future	325.03	324.9913	325.0344	324.9913	0.00
05/07/2021	R197 On 03-February-22			Bond Future	320.72	320.6747	320.7174	320.6747	0.00
05/07/2021	R197 On 05-May-22			Bond Future	324.59	324.5500	324.5927	324.5500	0.00
05/07/2021	R202 On 05-August-21			Bond Future	234.00	233.9533	234.0023	233.9533	9,635.00
05/07/2021	R202 On 04-November-21			Bond Future	236.59	236.5448	236.5932	236.5448	0.00
05/07/2021	R202 On 03-February-22			Bond Future	235.05	235.0057	235.0542	235.0057	0.00
05/07/2021	R202 On 05-May-22			Bond Future	237.89	237.8453	237.8939	237.8453	0.00
05/07/2021	R209 On 05-August-21			Bond Future	10.09	72.8094	73.2107	72.8094	28,782.00
05/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	9215	9	9	9	0.00
05/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	9166	9	9	9	0.00
05/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	9263	9	9	9	0.00
05/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	6	0	0	0	0.00
05/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	6	0	0	0	0.00
05/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	6	0	0	0	0.00
05/07/2021	R209 On 04-November-21			Bond Future	10.26	70.4582	70.8635	70.4582	4,785.00
05/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	707	1	1	1	6,000.00
05/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	10243	10	10	10	0.00
05/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	10200	10	10	10	0.00
05/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1715	2	2	2	0.00
05/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9455	9	9	9	0.00
05/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	3201	3	3	3	0.00
05/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	10287	10	10	10	0.00
05/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	243	0	0	0	0.00
05/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	303	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3233	4	3	4	3,100.00
05/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	246	0	0	0	0.00
05/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	249	0	0	0	0.00
05/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1816	2	2	2	9,400.00
05/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5305	6	5	6	0.00
05/07/2021	R209 On 03-February-22			Bond Future	10.43	71.2728	71.6826	71.2728	0.00
05/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	5150	5	5	5	0.00
05/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	5076	5	5	5	0.00
05/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	5113	5	5	5	0.00
05/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1822	2	2	2	0.00
05/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1838	2	2	2	0.00
05/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1806	2	2	2	0.00
05/07/2021	R209 On 05-May-22			Bond Future	10.60	68.9766	69.3911	68.9766	0.00
05/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6484	6	6	6	0.00
05/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6448	6	6	6	0.00
05/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6412	6	6	6	0.00
05/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2047	2	2	2	0.00
05/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2032	2	2	2	0.00
05/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2018	2	2	2	0.00
05/07/2021	R210 On 05-August-21			Bond Future	208.82	208.8484	208.8230	208.8484	1,486.00
05/07/2021	R210 On 04-November-21			Bond Future	208.35	208.3780	208.3513	208.3780	0.00
05/07/2021	R210 On 03-February-22			Bond Future	210.81	210.8358	210.8083	210.8358	0.00
05/07/2021	R210 On 05-May-22			Bond Future	210.52	210.5483	210.5199	210.5483	0.00
05/07/2021	R212 On 05-August-21			Bond Future	172.75	172.8061	172.7497	172.8061	2,457.00
05/07/2021	R212 On 04-November-21			Bond Future	174.66	174.7204	174.6627	174.7204	0.00
05/07/2021	R213 On 05-August-21			Bond Future	9.32	88.4271	88.6390	88.4271	9,084.00
05/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8140	8	8	8	0.00
05/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4579	4	5	4	0.00
05/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7746	8	8	8	0.00
05/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8091	8	8	8	0.00
05/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8042	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
05/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1263	1	1	1	0.00
05/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	10	0	0	0	0.00
05/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	120	0	0	0	0.00
05/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1156	1	1	1	0.00
05/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	9	0	0	0	0.00
05/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	12	0	0	0	0.00
05/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	9	0	0	0	0.00
05/07/2021	R213 On 04-November-21			Bond Future	9.51	85.8559	86.0696	85.8559	0.00
05/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8488	8	8	8	0.00
05/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8445	8	8	8	0.00
05/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8532	8	9	8	0.00
05/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	333	0	0	0	0.00
05/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	328	0	0	0	0.00
05/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	324	0	0	0	0.00
05/07/2021	R213 On 03-February-22			Bond Future	9.70	86.8481	87.0641	86.8481	0.00
05/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4370	4	4	4	0.00
05/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3102	3	3	3	0.00
05/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1623	2	2	2	220.00
05/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5912	6	6	6	0.00
05/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1768	2	2	2	430.00
05/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4643	5	5	5	0.00
05/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4303	4	4	4	0.00
05/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2616	3	3	3	0.00
05/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3721	4	4	4	0.00
05/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3690	4	4	4	0.00
05/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6176	6	6	6	0.00
05/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3813	4	4	4	0.00
05/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	789	1	1	1	200.00
05/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3751	4	4	4	0.00
05/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1007	1	1	1	102.00
05/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3267	3	3	3	200.00
05/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6732	7	7	7	0.00
05/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2294	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
05/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2253	2	2	2	430.00
05/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4376	5	4	5	0.00
05/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5972	6	6	6	0.00
05/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1240	1	1	1	220.00
05/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1320	1	1	1	430.00
05/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2337	2	2	2	0.00
05/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2315	2	2	2	0.00
05/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1971	2	2	2	200.00
05/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1801	2	2	2	102.00
05/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2796	3	3	3	102.00
05/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1936	2	2	2	220.00
05/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4619	5	5	5	0.00
05/07/2021	R213 On 05-May-22			Bond Future	9.90	84.3456	84.5640	84.3456	0.00
05/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5724	6	6	6	0.00
05/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5759	6	6	6	0.00
05/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5691	6	6	6	0.00
05/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1994	2	2	2	0.00
05/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2023	2	2	2	0.00
05/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2008	2	2	2	0.00
05/07/2021	R214 On 05-August-21			Bond Future	10.47	69.6924	70.1026	69.6924	17,880.00
05/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	8470	8	8	8	0.00
05/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	8519	8	9	8	0.00
05/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	8422	8	8	8	0.00
05/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	16	0	0	0	0.00
05/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	18	0	0	0	0.00
05/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	17	0	0	0	0.00
05/07/2021	R214 On 04-November-21			Bond Future	10.64	67.1703	67.5846	67.1703	0.00
05/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9925	10	10	10	0.00
05/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9882	10	10	10	0.00
05/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9838	9	10	9	0.00
05/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	291	0	0	0	0.00
05/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	285	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	288	0	0	0	0.00
05/07/2021	R214 On 03-February-22			Bond Future	10.81	67.9467	68.3656	67.9467	0.00
05/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	5118	5	5	5	0.00
05/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	5081	5	5	5	0.00
05/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	5155	5	5	5	0.00
05/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1866	2	2	2	0.00
05/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1849	2	2	2	0.00
05/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1833	2	2	2	0.00
05/07/2021	R214 On 05-May-22			Bond Future	10.98	65.4725	65.8962	65.4725	0.00
05/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	6317	6	6	6	0.00
05/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	6281	6	6	6	0.00
05/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	6353	6	6	6	0.00
05/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2257	2	2	2	0.00
05/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2241	2	2	2	0.00
05/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2226	2	2	2	0.00
05/07/2021	R248 On 05-August-21			Bond Future	10.47	87.9294	88.5282	87.9294	171,055.00
05/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	13506	13	14	13	0.00
05/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	13450	13	13	13	0.00
05/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	367	0	0	0	0.00
05/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1729	2	2	2	0.00
05/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	5547	5	6	5	0.00
05/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	13563	13	14	13	0.00
05/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	1025	1	1	1	1,300.00
05/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	3735	3	4	3	1,300.00
05/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	2165	2	2	2	0.00
05/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1196	2	1	2	0.00
05/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	548	1	1	1	0.00
05/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1523	2	2	2	0.00
05/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	7	0	0	0	0.00
05/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	243	0	0	0	0.00
05/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	7	0	0	0	0.00
05/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2382	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4165	5	4	5	0.00
05/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	7	0	0	0	0.00
05/07/2021	R248 On 04-November-21			Bond Future	10.64	84.4705	85.0754	84.4705	0.00
05/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1870	2	2	2	1,200.00
05/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	14255	14	14	14	0.00
05/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	473	0	0	0	1,200.00
05/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	14305	14	14	14	0.00
05/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	14356	14	14	14	0.00
05/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	239	0	0	0	0.00
05/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	242	0	0	0	0.00
05/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	246	0	0	0	0.00
05/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	8963	10	9	10	0.00
05/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4483	5	4	5	0.00
05/07/2021	R248 On 03-February-22			Bond Future	10.81	85.4469	86.0585	85.4469	0.00
05/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6818	6	7	6	0.00
05/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6771	6	7	6	0.00
05/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6724	6	7	6	0.00
05/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2090	2	2	2	0.00
05/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2128	2	2	2	0.00
05/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2109	2	2	2	0.00
05/07/2021	R248 On 05-May-22			Bond Future	10.98	82.0450	82.6637	82.0450	0.00
05/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	8202	8	8	8	0.00
05/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	8157	8	8	8	0.00
05/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	8112	8	8	8	0.00
05/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2663	3	3	3	0.00
05/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2628	3	3	3	0.00
05/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2646	3	3	3	0.00