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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/11/2021 TO: 03/11/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	2025 On 04-November-21			Bond Future	153.69	153.6684	153.6895	153.6684	735.00
03/11/2021	2025 On 03-February-22			Bond Future	153.86	153.8427	153.8610	153.8427	5,057.00
03/11/2021	2025 On 05-May-22			Bond Future	155.72	155.7039	155.7210	155.7039	164.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	2025 On 04-August-22			Bond Future	156.03	156.0099	156.0278	156.0099	0.00
03/11/2021	2025 On 03-November-22			Bond Future	158.01	157.9877	158.0051	157.9877	0.00
03/11/2021	2029 On 04-November-21			Bond Future	112.67	112.8645	112.6740	112.8645	1,922.00
03/11/2021	2029 On 03-February-22			Bond Future	113.96	114.1555	113.9604	114.1555	2,806.00
03/11/2021	2029 On 05-May-22			Bond Future	114.14	114.3390	114.1409	114.3390	186.00
03/11/2021	2029 On 04-August-22			Bond Future	115.55	115.7478	115.5471	115.7478	0.00
03/11/2021	2029 On 03-November-22			Bond Future	115.79	115.9911	115.7881	115.9911	0.00
03/11/2021	2030 On 04-November-21			Bond Future	9.65	93.0812	92.9363	93.0812	62,449.00
03/11/2021	2030 On 04-November-21	8.75	Call	Bond Future	0	0	0	0	3,250.00
03/11/2021	2030 On 04-November-21	8.77	Call	Bond Future	0	0	0	0	300.00
03/11/2021	2030 On 04-November-21	8.80	Call	Bond Future	0	0	0	0	560.00
03/11/2021	2030 On 04-November-21	9.30	Call	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	9.40	Call	Bond Future	0	0	0	0	560.00
03/11/2021	2030 On 04-November-21	9.90	Call	Bond Future	1289	1	1	1	29.00
03/11/2021	2030 On 04-November-21	10.59	Call	Bond Future	4757	5	5	5	0.00
03/11/2021	2030 On 04-November-21	10.61	Call	Bond Future	4855	5	5	5	0.00
03/11/2021	2030 On 04-November-21	11.44	Call	Bond Future	8796	9	9	9	0.00
03/11/2021	2030 On 04-November-21	9.25	Call	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
03/11/2021	2030 On 04-November-21	9.20	Call	Bond Future	0	0	0	0	29.00
03/11/2021	2030 On 04-November-21	9.35	Call	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	11.26	Call	Bond Future	7961	8	8	8	0.00
03/11/2021	2030 On 04-November-21	10.60	Call	Bond Future	4806	5	5	5	0.00
03/11/2021	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
03/11/2021	2030 On 04-November-21	9.35	Put	Bond Future	1607	1	2	1	9,100.00
03/11/2021	2030 On 04-November-21	9.40	Put	Bond Future	1339	1	1	1	0.00
03/11/2021	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	9.30	Put	Bond Future	1876	2	2	2	0.00
03/11/2021	2030 On 04-November-21	8.27	Put	Bond Future	7651	8	8	8	0.00
03/11/2021	2030 On 04-November-21	8.77	Put	Bond Future	4792	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
03/11/2021	2030 On 04-November-21	9.25	Put	Bond Future	2146	2	2	2	5,000.00
03/11/2021	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
03/11/2021	2030 On 04-November-21	9.90	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2030 On 04-November-21	8.80	Put	Bond Future	4624	4	5	4	0.00
03/11/2021	2030 On 04-November-21	9.20	Put	Bond Future	2418	2	2	2	0.00
03/11/2021	2030 On 04-November-21	8.75	Put	Bond Future	4904	5	5	5	0.00
03/11/2021	2030 On 03-February-22			Bond Future	9.88	90.1188	89.9703	90.1188	85,727.00
03/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	785	1	1	1	0.00
03/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	801	1	1	1	0.00
03/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1092	1	1	1	1,000.00
03/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	1487	1	1	1	0.00
03/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	5154	5	5	5	0.00
03/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	818	1	1	1	0.00
03/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	44	0	0	0	101.00
03/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	661	1	1	1	0.00
03/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	177	0	0	0	1,000.00
03/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	5589	5	6	5	0.00
03/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	3390	3	3	3	101.00
03/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	8012	8	8	8	0.00
03/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	3022	3	3	3	0.00
03/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	395	0	0	0	1,000.00
03/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1985	2	2	2	101.00
03/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	2516	2	3	2	0.00
03/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	3058	3	3	3	0.00
03/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	3094	3	3	3	0.00
03/11/2021	2030 On 05-May-22			Bond Future	10.11	91.1879	91.0369	91.1879	14,728.00
03/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	374	0	0	0	1,800.00
03/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	849	1	1	1	0.00
03/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	2555	3	3	3	0.00
03/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	2582	3	3	3	0.00
03/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	325	0	0	0	200.00
03/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	5321	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
03/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	32	0	0	0	200.00
03/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	2609	3	3	3	0.00
03/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	1958	2	2	2	0.00
03/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	86	0	0	0	1,800.00
03/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	171	0	0	0	1,073.00
03/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	10426	10	10	10	0.00
03/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	2118	2	2	2	0.00
03/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	6604	6	7	6	0.00
03/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	6983	7	7	7	0.00
03/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	12714	13	13	13	0.00
03/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	8676	8	9	8	0.00
03/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	912	1	1	1	1,800.00
03/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	2742	3	3	3	1,073.00
03/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	2139	2	2	2	200.00
03/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	2161	2	2	2	0.00
03/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	4666	4	5	4	1,073.00
03/11/2021	2030 On 04-August-22			Bond Future	10.36	88.2364	88.0832	88.2364	0.00
03/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	572	1	1	1	800.00
03/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	175	0	0	0	800.00
03/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1132	1	1	1	0.00
03/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1147	1	1	1	0.00
03/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	4435	4	4	4	0.00
03/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1162	1	1	1	0.00
03/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	5047	5	5	5	0.00
03/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1719	2	2	2	800.00
03/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	5082	5	5	5	0.00
03/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	5117	5	5	5	0.00
03/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	10615	10	11	10	0.00
03/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	7042	7	7	7	0.00
03/11/2021	2030 On 03-November-22			Bond Future	10.60	89.3856	89.2301	89.3856	0.00
03/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2057	2	2	2	0.00
03/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2037	2	2	2	0.00
03/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2076	2	2	2	0.00

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03/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	4403	4	4	4	0.00
03/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	4458	4	4	4	0.00
03/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	4430	4	4	4	0.00
03/11/2021	2032 On 04-November-21			Bond Future	10.18	88.7764	88.6734	88.7764	80,724.00
03/11/2021	2032 On 04-November-21	9.33	Call	Bond Future	0	0	0	0	700.00
03/11/2021	2032 On 04-November-21	11.71	Call	Bond Future	8277	8	8	8	0.00
03/11/2021	2032 On 04-November-21	12.81	Call	Bond Future	13588	14	14	14	0.00
03/11/2021	2032 On 04-November-21	9.83	Call	Bond Future	0	0	0	0	700.00
03/11/2021	2032 On 04-November-21	11.69	Call	Bond Future	8175	8	8	8	0.00
03/11/2021	2032 On 04-November-21	11.70	Call	Bond Future	8226	8	8	8	0.00
03/11/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
03/11/2021	2032 On 04-November-21	9.33	Put	Bond Future	5130	5	5	5	0.00
03/11/2021	2032 On 04-November-21	9.83	Put	Bond Future	2074	2	2	2	0.00
03/11/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2032 On 03-February-22			Bond Future	10.40	89.7697	89.6637	89.7697	109,441.00
03/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	314	0	0	0	210.00
03/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	2013	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	1719	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	3612	4	4	4	0.00
03/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	692	1	1	1	900.00
03/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	1177	1	1	1	0.00
03/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	1983	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	3814	4	4	4	0.00
03/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	33	0	0	0	198.00
03/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	71	0	0	0	97.00
03/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	266	0	0	0	1,050.00
03/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	367	0	0	0	0.00
03/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	2669	3	3	3	0.00
03/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	4573	5	5	5	0.00
03/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	275	0	0	0	400.00

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03/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	1923	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	1952	2	2	2	0.00
03/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	548	1	1	1	0.00
03/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	2265	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	2704	3	3	3	0.00
03/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	1267	1	1	1	97.00
03/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	1545	1	2	1	210.00
03/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	2006	2	2	2	400.00
03/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	3953	4	4	4	198.00
03/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	1739	2	2	2	198.00
03/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	1790	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	1816	2	2	2	0.00
03/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	5053	5	5	5	0.00
03/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	607	1	1	1	210.00
03/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	1287	1	1	1	1,050.00
03/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	8973	9	9	9	0.00
03/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	3567	3	4	3	900.00
03/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	5105	5	5	5	0.00
03/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	7555	7	8	7	0.00
03/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	805	1	1	1	400.00
03/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	1764	2	2	2	0.00
03/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	2659	3	3	3	97.00
03/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	871	1	1	1	900.00
03/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	4851	5	5	5	0.00
03/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	4604	4	5	4	1,050.00
03/11/2021	2032 On 05-May-22			Bond Future	10.62	86.6877	86.5796	86.6877	20,384.00
03/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	3844	4	4	4	0.00
03/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	1468	1	1	1	780.00
03/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	494	0	0	0	780.00
03/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	1712	2	2	2	993.00
03/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	3916	4	4	4	0.00
03/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	3880	4	4	4	0.00
03/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	4427	4	4	4	0.00

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03/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	3704	4	4	4	0.00
03/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1782	2	2	2	993.00
03/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	1711	2	2	2	0.00
03/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	3540	3	4	3	0.00
03/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	1458	1	1	1	780.00
03/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	1694	2	2	2	0.00
03/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	1678	2	2	2	0.00
03/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	6419	6	6	6	0.00
03/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	3914	4	4	4	0.00
03/11/2021	2032 On 04-August-22			Bond Future	10.85	87.6850	87.5753	87.6850	0.00
03/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	5458	5	5	5	0.00
03/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	1513	1	2	1	0.00
03/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	1494	1	1	1	0.00
03/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	6537	7	7	7	0.00
03/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	1533	1	2	1	0.00
03/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	739	1	1	1	800.00
03/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	210	0	0	0	800.00
03/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	10963	11	11	11	0.00
03/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	7005	7	7	7	0.00
03/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	5034	5	5	5	0.00
03/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	4998	5	5	5	0.00
03/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	1303	1	1	1	0.00
03/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1643	1	2	1	800.00
03/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	4962	5	5	5	0.00
03/11/2021	2032 On 03-November-22			Bond Future	11.09	84.6818	84.5704	84.6818	0.00
03/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	2457	2	2	2	0.00
03/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	4668	4	5	4	0.00
03/11/2021	2033 On 04-November-21			Bond Future	107.09	107.5772	107.0920	107.5772	1,893.00
03/11/2021	2033 On 03-February-22			Bond Future	108.31	108.8077	108.3146	108.8077	7,393.00
03/11/2021	2033 On 05-May-22			Bond Future	108.35	108.8455	108.3457	108.8455	2,121.00
03/11/2021	2033 On 04-August-22			Bond Future	109.68	110.1867	109.6806	110.1867	0.00
03/11/2021	2033 On 03-November-22			Bond Future	109.77	110.2787	109.7664	110.2787	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
03/11/2021	2037 On 04-November-21			Bond Future	10.79	85.5020	85.3519	85.5020	64,831.00
03/11/2021	2037 On 04-November-21	12.81	Call	Bond Future	11617	12	12	12	0.00
03/11/2021	2037 On 04-November-21	12.82	Call	Bond Future	11668	12	12	12	0.00
03/11/2021	2037 On 04-November-21	11.49	Call	Bond Future	4322	4	4	4	600.00
03/11/2021	2037 On 04-November-21	12.30	Call	Bond Future	8926	9	9	9	0.00
03/11/2021	2037 On 04-November-21	12.83	Call	Bond Future	11719	12	12	12	0.00
03/11/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
03/11/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2037 On 04-November-21	11.49	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2037 On 03-February-22			Bond Future	11.00	82.2046	82.0510	82.2046	112,587.00
03/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	3942	4	4	4	0.00
03/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	3898	4	4	4	0.00
03/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	3855	4	4	4	0.00
03/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	1052	1	1	1	0.00
03/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	1084	1	1	1	0.00
03/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	1068	1	1	1	0.00
03/11/2021	2037 On 05-May-22			Bond Future	11.20	83.1800	83.0238	83.1800	11,855.00
03/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	5231	5	5	5	0.00
03/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	5189	5	5	5	0.00
03/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	5148	5	5	5	0.00
03/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	1477	1	1	1	0.00
03/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	1507	1	2	1	0.00
03/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	1492	1	1	1	0.00
03/11/2021	2037 On 04-August-22			Bond Future	11.42	79.8815	79.7233	79.8815	0.00
03/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	3360	3	3	3	0.00
03/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	1960	2	2	2	0.00
03/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	629	1	1	1	50.00
03/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	1913	2	2	2	0.00
03/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	1937	2	2	2	0.00
03/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	5073	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
03/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	5150	5	5	5	0.00
03/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	9048	9	9	9	0.00
03/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	3369	3	3	3	50.00
03/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	5111	5	5	5	50.00
03/11/2021	2037 On 03-November-22			Bond Future	11.63	80.9268	80.7661	80.9268	0.00
03/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	3032	3	3	3	0.00
03/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	3085	3	3	3	0.00
03/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	3058	3	3	3	0.00
03/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	4921	5	5	5	0.00
03/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	4954	5	5	5	0.00
03/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	4887	5	5	5	0.00
03/11/2021	2038 On 04-November-21			Bond Future	120.69	122.0430	120.6874	122.0430	3,126.00
03/11/2021	2038 On 03-February-22			Bond Future	120.28	121.6577	120.2841	121.6577	5,273.00
03/11/2021	2038 On 05-May-22			Bond Future	121.74	123.1296	121.7383	123.1296	677.00
03/11/2021	2038 On 04-August-22			Bond Future	121.43	122.8328	121.4252	122.8328	0.00
03/11/2021	2038 On 03-November-22			Bond Future	122.96	124.3903	122.9642	124.3903	0.00
03/11/2021	2040 On 04-November-21			Bond Future	10.89	87.7800	87.5825	87.7800	36,183.00
03/11/2021	2040 On 04-November-21	12.91	Call	Bond Future	12336	13	12	13	0.00
03/11/2021	2040 On 04-November-21	12.89	Call	Bond Future	12229	12	12	12	0.00
03/11/2021	2040 On 04-November-21	12.90	Call	Bond Future	12282	12	12	12	0.00
03/11/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2040 On 03-February-22			Bond Future	11.09	84.2577	84.0563	84.2577	76,832.00
03/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	4275	4	4	4	0.00
03/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	4322	4	4	4	0.00
03/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	4370	4	4	4	0.00
03/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	1141	1	1	1	0.00
03/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	1124	1	1	1	0.00
03/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	1108	1	1	1	0.00
03/11/2021	2040 On 05-May-22			Bond Future	11.29	85.2575	85.0528	85.2575	8,498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	5546	6	6	6	0.00
03/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	246	0	0	0	1,200.00
03/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	5501	5	6	5	0.00
03/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	5591	6	6	6	0.00
03/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	10874	11	11	11	0.00
03/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1104	1	1	1	1,200.00
03/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	6023	6	6	6	0.00
03/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	567	0	1	0	1,200.00
03/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	1616	1	2	1	0.00
03/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	1632	1	2	1	0.00
03/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	1648	1	2	1	0.00
03/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	10804	11	11	11	0.00
03/11/2021	2040 On 04-August-22			Bond Future	11.50	81.7325	81.5250	81.7325	0.00
03/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	2210	2	2	2	0.00
03/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	2236	2	2	2	0.00
03/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	2262	2	2	2	0.00
03/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	5207	5	5	5	0.00
03/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	5248	5	5	5	0.00
03/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	5289	5	5	5	0.00
03/11/2021	2040 On 03-November-22			Bond Future	11.70	82.8024	82.5919	82.8024	0.00
03/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	3283	3	3	3	0.00
03/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	3226	3	3	3	0.00
03/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	3254	3	3	3	0.00
03/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	5106	5	5	5	0.00
03/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	5177	5	5	5	0.00
03/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	5142	5	5	5	0.00
03/11/2021	2044 On 04-November-21			Bond Future	10.91	84.7372	84.4625	84.7372	18,156.00
03/11/2021	2044 On 04-November-21	12.89	Call	Bond Future	12213	12	12	12	0.00
03/11/2021	2044 On 04-November-21	12.90	Call	Bond Future	12266	13	12	13	0.00
03/11/2021	2044 On 04-November-21	12.91	Call	Bond Future	12320	13	12	13	0.00
03/11/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
03/11/2021	2044 On 03-February-22			Bond Future	11.09	81.3061	81.0265	81.3061	53,885.00
03/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	4495	5	4	5	0.00
03/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	4399	4	4	4	0.00
03/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	4447	4	4	4	0.00
03/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	1101	1	1	1	0.00
03/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	1117	1	1	1	0.00
03/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	1086	1	1	1	0.00
03/11/2021	2044 On 05-May-22			Bond Future	11.28	82.2708	81.9872	82.2708	5,735.00
03/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	5720	6	6	6	0.00
03/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	5629	6	6	6	0.00
03/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	5674	6	6	6	0.00
03/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	1604	1	2	1	0.00
03/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	1620	1	2	1	0.00
03/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	1588	1	2	1	0.00
03/11/2021	2044 On 04-August-22			Bond Future	11.48	78.8367	78.5494	78.8367	0.00
03/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	2441	2	2	2	0.00
03/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	2386	2	2	2	0.00
03/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	2413	2	2	2	0.00
03/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	5026	5	5	5	0.00
03/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	5067	5	5	5	0.00
03/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	4986	5	5	5	0.00
03/11/2021	2044 On 03-November-22			Bond Future	11.67	79.8686	79.5773	79.8686	0.00
03/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	3372	3	3	3	0.00
03/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	3402	3	3	3	0.00
03/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	3431	3	3	3	0.00
03/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	5099	5	5	5	0.00
03/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	5135	5	5	5	0.00
03/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	5172	5	5	5	0.00
03/11/2021	2046 On 04-November-21			Bond Future	108.42	108.0092	108.4164	108.0092	7,194.00
03/11/2021	2046 On 03-February-22			Bond Future	109.65	109.2448	109.6542	109.2448	15,506.00
03/11/2021	2046 On 05-May-22			Bond Future	109.10	108.6848	109.0987	108.6848	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	2046 On 04-August-22			Bond Future	110.44	110.0241	110.4428	110.0241	0.00
03/11/2021	2046 On 03-November-22			Bond Future	109.92	109.4959	109.9208	109.4959	0.00
03/11/2021	2050 On 04-November-21			Bond Future	111.54	111.1855	111.5373	111.1855	3,193.00
03/11/2021	2050 On 03-February-22			Bond Future	110.83	110.4754	110.8289	110.4754	8,281.00
03/11/2021	2050 On 05-May-22			Bond Future	112.17	111.8119	112.1689	111.8119	379.00
03/11/2021	2050 On 04-August-22			Bond Future	111.54	111.1756	111.5377	111.1756	0.00
03/11/2021	2050 On 03-November-22			Bond Future	112.95	112.5855	112.9514	112.5855	0.00
03/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	AL37 On 04-November-21			Index Future	784.84	785.5040	784.8390	785.5040	0.00
03/11/2021	AL37 On 03-February-22			Index Future	793.60	794.2820	793.6040	794.2820	0.00
03/11/2021	AL37 On 05-May-22			Index Future	803.00	803.6910	803.0030	803.6910	0.00
03/11/2021	AL37 On 04-August-22			Index Future	812.60	813.2970	812.6000	813.2970	0.00
03/11/2021	AL37 On 03-November-22			Index Future	822.81	823.5170	822.8090	823.5170	0.00
03/11/2021	AL7T On 04-November-21			Index Future	894.62	896.1020	894.6240	896.1020	0.00
03/11/2021	AL7T On 03-February-22			Index Future	904.62	906.1160	904.6160	906.1160	0.00
03/11/2021	AL7T On 05-May-22			Index Future	915.33	916.8500	915.3290	916.8500	0.00
03/11/2021	AL7T On 04-August-22			Index Future	926.27	927.8090	926.2690	927.8090	0.00
03/11/2021	AL7T On 03-November-22			Index Future	937.91	939.4670	937.9060	939.4670	0.00
03/11/2021	ALBI On 04-November-21			Index Future	794.75	796.2590	794.7500	796.2590	114.00
03/11/2021	ALBI On 03-February-22			Index Future	803.63	805.1580	803.6260	805.1580	190.00
03/11/2021	ALBI On 05-May-22			Index Future	813.14	814.6950	813.1430	814.6950	29.00
03/11/2021	ALBI On 04-August-22			Index Future	822.86	824.4330	822.8620	824.4330	0.00
03/11/2021	ALBI On 03-November-22			Index Future	833.20	834.7930	833.2000	834.7930	0.00
03/11/2021	C002 On 31-March-32			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
03/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2021	ES33 On 04-November-21			Bond Future	11.49	75.7327	75.6196	75.7327	0.00
03/11/2021	ES33 On 03-February-22			Bond Future	11.75	76.5989	76.4830	76.5989	263.00
03/11/2021	ES33 On 05-May-22			Bond Future	12.00	73.7481	73.6301	73.7481	87.00
03/11/2021	ES33 On 04-August-22			Bond Future	12.26	74.6090	74.4893	74.6090	0.00
03/11/2021	ES33 On 03-November-22			Bond Future	12.53	71.8265	71.7050	71.8265	0.00
03/11/2021	ES42 On 04-November-21			Bond Future	11.97	74.1863	74.0536	74.1863	0.00
03/11/2021	ES42 On 03-February-22			Bond Future	12.20	75.0349	74.8991	75.0349	3,579.00
03/11/2021	ES42 On 05-May-22			Bond Future	12.43	71.6842	71.5461	71.6842	1,190.00
03/11/2021	ES42 On 04-August-22			Bond Future	12.68	72.5193	72.3794	72.5193	0.00
03/11/2021	ES42 On 03-November-22			Bond Future	12.92	69.2306	69.0885	69.2306	0.00
03/11/2021	GOVI On 04-November-21			GOVI	784.45	785.9530	784.4460	785.9530	43.00
03/11/2021	GOVI On 04-November-21	728.42	Call	GOVI	560260	58	56	58	0.00
03/11/2021	GOVI On 04-November-21	728.41	Call	GOVI	560360	58	56	58	0.00
03/11/2021	GOVI On 04-November-21	728.40	Call	GOVI	560460	58	56	58	0.00
03/11/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 04-November-21	728.41	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
03/11/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 03-February-22			GOVI	793.21	794.7360	793.2070	794.7360	1,054.00
03/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	4670	2	0	2	0.00
03/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	4570	2	0	2	0.00
03/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	4470	2	0	2	0.00
03/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 05-May-22			GOVI	802.60	804.1500	802.6010	804.1500	0.00
03/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	143710	16	14	16	0.00
03/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	143610	16	14	16	0.00
03/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	143510	16	14	16	0.00
03/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 04-August-22			GOVI	812.19	813.7620	812.1930	813.7620	0.00
03/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	70870	6	7	6	0.00
03/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	70770	6	7	6	0.00
03/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	70670	5	7	5	0.00
03/11/2021	GOVI On 03-November-22			GOVI	822.40	823.9870	822.3970	823.9870	0.00
03/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	19670	4	2	4	0.00
03/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	19870	4	2	4	0.00
03/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	19770	4	2	4	0.00
03/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2021	IGOV On 04-November-21			Index Future	295.09	295.9120	295.0930	295.9120	28.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	IGOV On 03-February-22			Index Future	298.46	299.2920	298.4630	299.2920	487.00
03/11/2021	IGOV On 05-May-22			Index Future	302.07	302.9110	302.0700	302.9110	16.00
03/11/2021	IGOV On 04-August-22			Index Future	305.75	306.6030	305.7520	306.6030	0.00
03/11/2021	IGOV On 03-November-22			Index Future	309.66	310.5270	309.6640	310.5270	0.00
03/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
03/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.72	96.2850	96.2850	96.2850	50,000.00
03/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	96.0050	96.0150	96.0050	0.00
03/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.07	95.9100	95.9300	95.9100	0.00
03/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.38	95.6000	95.6200	95.6000	0.00
03/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.5250	95.5450	95.5250	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
03/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.78	95.1900	95.2200	95.1900	0.00
03/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.17	94.8000	94.8300	94.8000	72.00
03/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.65	94.3050	94.3550	94.3050	0.00
03/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.19	93.7400	93.8100	93.7400	68.00
03/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.55	93.3700	93.4500	93.3700	0.00
03/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.96	92.9600	93.0450	92.9600	0.00
03/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.29	92.6150	92.7150	92.6150	0.00
03/11/2021	R023 On 04-November-21			Bond Future	5.49	104.1687	104.2950	104.1687	4,790.00
03/11/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R023 On 04-November-21	4.91	Put	Bond Future	745	1	1	1	0.00
03/11/2021	R023 On 04-November-21	4.90	Put	Bond Future	758	1	1	1	0.00
03/11/2021	R023 On 04-November-21	4.92	Put	Bond Future	732	1	1	1	0.00
03/11/2021	R023 On 03-February-22			Bond Future	5.75	105.3342	105.4598	105.3342	13,381.00
03/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	21	0	0	0	0.00
03/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	22	0	0	0	0.00
03/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	23	0	0	0	0.00
03/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	716	1	1	1	0.00
03/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	725	1	1	1	0.00
03/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	734	1	1	1	0.00
03/11/2021	R023 On 05-May-22			Bond Future	6.05	102.6727	102.7988	102.6727	777.00
03/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	429	0	0	0	0.00
03/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	434	0	0	0	0.00
03/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	439	0	0	0	0.00
03/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	237	0	0	0	0.00
03/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	240	0	0	0	0.00
03/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	243	0	0	0	0.00
03/11/2021	R023 On 04-August-22			Bond Future	6.61	103.8754	104.0040	103.8754	0.00
03/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	94	0	0	0	0.00
03/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	98	0	0	0	0.00
03/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	101	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
03/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	408	0	0	0	0.00
03/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	410	0	0	0	0.00
03/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	412	0	0	0	0.00
03/11/2021	R023 On 03-November-22			Bond Future	7.87	101.2966	101.4250	101.2966	0.00
03/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	48	0	0	0	0.00
03/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	47	0	0	0	0.00
03/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	48	0	0	0	0.00
03/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	540	1	1	1	0.00
03/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	542	1	1	1	0.00
03/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	538	1	1	1	0.00
03/11/2021	R035 On 04-November-21			Bond Future	10.59	89.8259	89.6137	89.8259	37,553.00
03/11/2021	R035 On 04-November-21	10.23	Call	Bond Future	0	0	0	0	782.00
03/11/2021	R035 On 04-November-21	11.75	Call	Bond Future	7040	7	7	7	0.00
03/11/2021	R035 On 04-November-21	10.26	Call	Bond Future	0	0	0	0	150.00
03/11/2021	R035 On 04-November-21	11.20	Call	Bond Future	3816	4	4	4	0.00
03/11/2021	R035 On 04-November-21	13.82	Call	Bond Future	17669	18	18	18	0.00
03/11/2021	R035 On 04-November-21	12.51	Call	Bond Future	11205	11	11	11	0.00
03/11/2021	R035 On 04-November-21	12.52	Call	Bond Future	11258	11	11	11	0.00
03/11/2021	R035 On 04-November-21	10.11	Call	Bond Future	0	0	0	0	350.00
03/11/2021	R035 On 04-November-21	10.12	Call	Bond Future	0	0	0	0	400.00
03/11/2021	R035 On 04-November-21	10.62	Call	Bond Future	351	1	0	1	0.00
03/11/2021	R035 On 04-November-21	10.60	Call	Bond Future	273	0	0	0	0.00
03/11/2021	R035 On 04-November-21	11.08	Call	Bond Future	3088	3	3	3	0.00
03/11/2021	R035 On 04-November-21	12.53	Call	Bond Future	11310	12	11	12	0.00
03/11/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R035 On 04-November-21	11.08	Put	Bond Future	0	0	0	0	782.00
03/11/2021	R035 On 04-November-21	11.20	Put	Bond Future	0	0	0	0	350.00
03/11/2021	R035 On 04-November-21	10.60	Put	Bond Future	192	0	0	0	350.00
03/11/2021	R035 On 04-November-21	10.62	Put	Bond Future	142	0	0	0	0.00
03/11/2021	R035 On 04-November-21	11.75	Put	Bond Future	0	0	0	0	782.00
03/11/2021	R035 On 04-November-21	10.12	Put	Bond Future	3081	3	3	3	0.00
03/11/2021	R035 On 04-November-21	10.23	Put	Bond Future	2342	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
03/11/2021	R035 On 04-November-21	10.11	Put	Bond Future	3149	3	3	3	0.00
03/11/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
03/11/2021	R035 On 04-November-21	10.26	Put	Bond Future	2142	2	2	2	0.00
03/11/2021	R035 On 03-February-22			Bond Future	10.80	90.8310	90.6145	90.8310	98,329.00
03/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	710	1	1	1	500.00
03/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	3013	3	3	3	0.00
03/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	3798	4	4	4	0.00
03/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	4193	4	4	4	0.00
03/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	490	0	0	0	280.00
03/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	6802	7	7	7	0.00
03/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	133	0	0	0	683.00
03/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	6070	6	6	6	0.00
03/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	746	1	1	1	200.00
03/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	900	1	1	1	0.00
03/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	920	1	1	1	1,600.00
03/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	1547	2	2	2	0.00
03/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	1659	2	2	2	0.00
03/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	2935	3	3	3	0.00
03/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	3254	3	3	3	0.00
03/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	3712	4	4	4	0.00
03/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	3755	4	4	4	0.00
03/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	3972	4	4	4	0.00
03/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	4464	5	4	5	0.00
03/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	283	0	0	0	200.00
03/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	6047	6	6	6	0.00
03/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	903	1	1	1	683.00
03/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	1061	1	1	1	200.00
03/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	986	1	1	1	500.00
03/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	1141	1	1	1	0.00
03/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	1158	1	1	1	0.00
03/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	1485	1	1	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	2757	3	3	3	200.00
03/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	3807	4	4	4	0.00
03/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	3852	4	4	4	500.00
03/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	4224	4	4	4	0.00
03/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	4321	4	4	4	0.00
03/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	546	0	1	0	280.00
03/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	7420	7	7	7	0.00
03/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	434	0	0	0	1,800.00
03/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	5034	5	5	5	0.00
03/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	1124	1	1	1	0.00
03/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	1361	1	1	1	200.00
03/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	2614	2	3	2	683.00
03/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	1528	1	2	1	280.00
03/11/2021	R035 On 05-May-22			Bond Future	11.01	87.4300	87.2101	87.4300	8,926.00
03/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	5244	5	5	5	0.00
03/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	5160	5	5	5	0.00
03/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	5202	5	5	5	0.00
03/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	1498	1	1	1	0.00
03/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	1513	1	2	1	0.00
03/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	1483	1	1	1	0.00
03/11/2021	R035 On 04-August-22			Bond Future	11.23	88.4343	88.2115	88.4343	0.00
03/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	2012	2	2	2	0.00
03/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	3058	3	3	3	0.00
03/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	6865	7	7	7	0.00
03/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	1539	1	2	1	400.00
03/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	1777	2	2	2	0.00
03/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	1964	2	2	2	0.00
03/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	1988	2	2	2	0.00
03/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	325	0	0	0	400.00
03/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	553	1	1	1	100.00
03/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	9339	9	9	9	0.00
03/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	5810	6	6	6	0.00
03/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	11246	11	11	11	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
03/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	5009	5	5	5	0.00
03/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	3652	3	4	3	100.00
03/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	5047	5	5	5	0.00
03/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	5358	5	5	5	100.00
03/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	1531	1	2	1	400.00
03/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	4971	5	5	5	0.00
03/11/2021	R035 On 03-November-22			Bond Future	11.45	85.1103	84.8844	85.1103	0.00
03/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	2989	3	3	3	0.00
03/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	3015	3	3	3	0.00
03/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	3041	3	3	3	0.00
03/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	4783	4	5	4	0.00
03/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	4815	4	5	4	0.00
03/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	4848	5	5	5	0.00
03/11/2021	R186 On 04-November-21			Bond Future	8.26	113.3014	113.2288	113.3014	15,375.00
03/11/2021	R186 On 04-November-21	8.77	Call	Bond Future	2195	2	2	2	0.00
03/11/2021	R186 On 04-November-21	8.11	Call	Bond Future	3	0	0	0	0.00
03/11/2021	R186 On 04-November-21		Call	Bond Future	13229	13	13	13	0.00
03/11/2021	R186 On 04-November-21	8.10	Call	Bond Future	2	0	0	0	0.00
03/11/2021	R186 On 04-November-21	7.77	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R186 On 04-November-21	8.09	Call	Bond Future	2	0	0	0	0.00
03/11/2021	R186 On 04-November-21	8.09	Put	Bond Future	733	1	1	1	0.00
03/11/2021	R186 On 04-November-21	8.10	Put	Bond Future	690	1	1	1	0.00
03/11/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
03/11/2021	R186 On 04-November-21	8.11	Put	Bond Future	647	1	1	1	0.00
03/11/2021	R186 On 04-November-21	8.77	Put	Bond Future	0	0	0	0	15,177.00
03/11/2021	R186 On 04-November-21	7.77	Put	Bond Future	2143	2	2	2	15,177.00
03/11/2021	R186 On 03-February-22			Bond Future	8.50	109.2876	109.2119	109.2876	61,106.00
03/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	86	0	0	0	0.00
03/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	88	0	0	0	0.00
03/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	90	0	0	0	0.00
03/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	5183	5	5	5	0.00
03/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	5224	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
03/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	5265	5	5	5	0.00
03/11/2021	R186 On 05-May-22			Bond Future	8.76	110.5836	110.5059	110.5836	4,404.00
03/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	469	0	0	0	435.00
03/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	988	1	1	1	0.00
03/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1003	1	1	1	0.00
03/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1063	1	1	1	454.00
03/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	1559	2	2	2	0.00
03/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	2180	2	2	2	0.00
03/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	49	0	0	0	3,600.00
03/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	764	1	1	1	454.00
03/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1018	1	1	1	0.00
03/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	2761	3	3	3	0.00
03/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	152	0	0	0	435.00
03/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	221	0	0	0	3,600.00
03/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	5343	5	5	5	0.00
03/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	6101	6	6	6	0.00
03/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	1149	1	1	1	454.00
03/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	2747	3	3	3	0.00
03/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	3209	3	3	3	0.00
03/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	8313	8	8	8	0.00
03/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	1488	1	1	1	454.00
03/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	2030	2	2	2	4,035.00
03/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	2674	3	3	3	0.00
03/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	2772	3	3	3	0.00
03/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	2797	3	3	3	0.00
03/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	3959	4	4	4	0.00
03/11/2021	R186 On 04-August-22			Bond Future	9.05	106.5843	106.5053	106.5843	0.00
03/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	738	1	1	1	0.00
03/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	98	0	0	0	3,600.00
03/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	727	1	1	1	0.00
03/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	750	1	1	1	0.00
03/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	555	1	1	1	3,600.00
03/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	3858	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	1216	1	1	1	3,600.00
03/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	4096	4	4	4	0.00
03/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	4149	4	4	4	0.00
03/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	8093	8	8	8	0.00
03/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	4628	5	5	5	0.00
03/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	4123	4	4	4	0.00
03/11/2021	R186 On 03-November-22			Bond Future	9.34	107.9651	107.8845	107.9651	0.00
03/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1238	1	1	1	0.00
03/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1226	1	1	1	0.00
03/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1213	1	1	1	0.00
03/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	4046	4	4	4	0.00
03/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	4023	4	4	4	0.00
03/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	4001	4	4	4	0.00
03/11/2021	R197 On 04-November-21			Bond Future	326.84	327.4169	326.8399	327.4169	1,189.00
03/11/2021	R197 On 03-February-22			Bond Future	322.33	322.9250	322.3346	322.9250	1,097.00
03/11/2021	R197 On 05-May-22			Bond Future	326.23	326.8315	326.2311	326.8315	237.00
03/11/2021	R197 On 04-August-22			Bond Future	321.89	322.4945	321.8894	322.4945	0.00
03/11/2021	R197 On 03-November-22			Bond Future	325.97	326.5843	325.9699	326.5843	0.00
03/11/2021	R202 On 04-November-21			Bond Future	238.08	240.6205	238.0829	240.6205	4,415.00
03/11/2021	R202 On 03-February-22			Bond Future	236.43	238.9977	236.4260	238.9977	7,843.00
03/11/2021	R202 On 05-May-22			Bond Future	239.28	241.8888	239.2840	241.8888	413.00
03/11/2021	R202 On 04-August-22			Bond Future	237.79	240.4266	237.7910	240.4266	0.00
03/11/2021	R202 On 03-November-22			Bond Future	240.80	243.4750	240.8047	243.4750	0.00
03/11/2021	R209 On 04-November-21			Bond Future	10.54	69.3763	69.2423	69.3763	14,661.00
03/11/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	1,445.00
03/11/2021	R209 On 04-November-21	12.18	Call	Bond Future	8376	9	8	9	0.00
03/11/2021	R209 On 04-November-21	10.25	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R209 On 04-November-21	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R209 On 04-November-21	12.00	Call	Bond Future	7530	8	8	8	0.00
03/11/2021	R209 On 04-November-21	12.17	Call	Bond Future	8330	8	8	8	0.00
03/11/2021	R209 On 04-November-21	12.19	Call	Bond Future	8423	9	8	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
03/11/2021	R209 On 04-November-21	10.50	Call	Bond Future	96	0	0	0	0.00
03/11/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	4,000.00
03/11/2021	R209 On 04-November-21	10.00	Put	Bond Future	3140	3	3	3	3,100.00
03/11/2021	R209 On 04-November-21	10.25	Put	Bond Future	1667	2	2	2	4,250.00
03/11/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R209 On 04-November-21	10.50	Put	Bond Future	333	0	0	0	150.00
03/11/2021	R209 On 04-November-21	9.50	Put	Bond Future	6219	6	6	6	0.00
03/11/2021	R209 On 03-February-22			Bond Future	10.73	70.1526	70.0156	70.1526	22,156.00
03/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	2812	3	3	3	0.00
03/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	2777	3	3	3	0.00
03/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	2741	3	3	3	0.00
03/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	1170	1	1	1	0.00
03/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	1153	1	1	1	0.00
03/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	1135	1	1	1	0.00
03/11/2021	R209 On 05-May-22			Bond Future	10.91	67.8431	67.7040	67.8431	5,396.00
03/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	4153	4	4	4	0.00
03/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	6235	6	6	6	0.00
03/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	2012	2	2	2	0.00
03/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	4082	4	4	4	0.00
03/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	4117	4	4	4	0.00
03/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	362	0	0	0	8,525.00
03/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	6998	7	7	7	0.00
03/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	1389	1	1	1	0.00
03/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	1404	1	1	1	0.00
03/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	2892	3	3	3	12,050.00
03/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	776	1	1	1	12,050.00
03/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	1374	1	1	1	0.00
03/11/2021	R209 On 04-August-22			Bond Future	11.11	68.6226	68.4816	68.6226	0.00
03/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	1706	2	2	2	0.00
03/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	1665	2	2	2	0.00
03/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	1686	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
03/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	4506	4	5	4	0.00
03/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	4541	4	5	4	0.00
03/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	4471	4	4	4	0.00
03/11/2021	R209 On 03-November-22			Bond Future	11.30	66.3770	66.2339	66.3770	0.00
03/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	2704	3	3	3	0.00
03/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	2681	3	3	3	0.00
03/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	2728	3	3	3	0.00
03/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	4102	4	4	4	0.00
03/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	4160	4	4	4	0.00
03/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	4131	4	4	4	0.00
03/11/2021	R210 On 04-November-21			Bond Future	211.15	211.0878	211.1523	211.0878	1,193.00
03/11/2021	R210 On 03-February-22			Bond Future	213.56	213.5022	213.5632	213.5022	1,381.00
03/11/2021	R210 On 05-May-22			Bond Future	213.29	213.2327	213.2932	213.2327	104.00
03/11/2021	R210 On 04-August-22			Bond Future	215.92	215.8603	215.9210	215.8603	0.00
03/11/2021	R210 On 03-November-22			Bond Future	215.74	215.6814	215.7440	215.6814	0.00
03/11/2021	R212 On 04-November-21			Bond Future	175.90	175.9143	175.9023	175.9143	2,585.00
03/11/2021	R213 On 04-November-21			Bond Future	9.98	83.6432	83.5501	83.6432	10,437.00
03/11/2021	R213 On 04-November-21	11.09	Call	Bond Future	5592	6	6	6	0.00
03/11/2021	R213 On 04-November-21	11.10	Call	Bond Future	5640	6	6	6	0.00
03/11/2021	R213 On 04-November-21	11.11	Call	Bond Future	5688	6	6	6	0.00
03/11/2021	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R213 On 03-February-22			Bond Future	10.20	84.5791	84.4832	84.5791	20,720.00
03/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	172	0	0	0	430.00
03/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	494	0	0	0	0.00
03/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	759	1	1	1	0.00
03/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	1140	1	1	1	0.00
03/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	1161	1	1	1	0.00
03/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	1583	2	2	2	0.00
03/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	1634	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
03/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	2944	3	3	3	0.00
03/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	141	0	0	0	220.00
03/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	1848	2	2	2	0.00
03/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	1183	1	1	1	0.00
03/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	1227	1	1	1	0.00
03/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	3192	3	3	3	0.00
03/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	28	0	0	0	200.00
03/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	49	0	0	0	102.00
03/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	7595	7	8	7	0.00
03/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	8551	8	9	8	0.00
03/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	836	1	1	1	220.00
03/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	2247	2	2	2	430.00
03/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	932	1	1	1	430.00
03/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	2307	2	2	2	0.00
03/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	5361	5	5	5	0.00
03/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	3726	4	4	4	200.00
03/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	1587	1	2	1	102.00
03/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	5718	6	6	6	0.00
03/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	1780	2	2	2	220.00
03/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	1831	2	2	2	200.00
03/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	2337	2	2	2	0.00
03/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	2367	2	2	2	0.00
03/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	3034	3	3	3	102.00
03/11/2021	R213 On 05-May-22			Bond Future	10.41	82.0499	81.9521	82.0499	0.00
03/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	2932	3	3	3	0.00
03/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	2961	3	3	3	0.00
03/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	2903	3	3	3	0.00
03/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1808	2	2	2	0.00
03/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1828	2	2	2	0.00
03/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1847	2	2	2	0.00
03/11/2021	R213 On 04-August-22			Bond Future	10.65	82.9948	82.8955	82.9948	0.00
03/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1184	1	1	1	0.00
03/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1152	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1168	1	1	1	0.00
03/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	4856	5	5	5	0.00
03/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	4925	5	5	5	0.00
03/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	4891	5	5	5	0.00
03/11/2021	R213 On 03-November-22			Bond Future	10.88	80.5433	80.4425	80.5433	0.00
03/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	2139	2	2	2	0.00
03/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	2119	2	2	2	0.00
03/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	2100	2	2	2	0.00
03/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	4453	4	4	4	0.00
03/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	4425	4	4	4	0.00
03/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	4397	4	4	4	0.00
03/11/2021	R214 On 04-November-21			Bond Future	10.90	66.2245	66.0878	66.2245	4,531.00
03/11/2021	R214 On 04-November-21	12.48	Call	Bond Future	8143	8	8	8	0.00
03/11/2021	R214 On 04-November-21	12.46	Call	Bond Future	8050	8	8	8	0.00
03/11/2021	R214 On 04-November-21	12.47	Call	Bond Future	8096	8	8	8	0.00
03/11/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R214 On 03-February-22			Bond Future	11.08	66.9655	66.8259	66.9655	19,354.00
03/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	2878	3	3	3	0.00
03/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	2914	3	3	3	0.00
03/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	2950	3	3	3	0.00
03/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	1202	1	1	1	0.00
03/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	1185	1	1	1	0.00
03/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	1168	1	1	1	0.00
03/11/2021	R214 On 05-May-22			Bond Future	11.26	64.4798	64.3379	64.4798	441.00
03/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	4014	4	4	4	0.00
03/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	4049	4	4	4	0.00
03/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	4084	4	4	4	0.00
03/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	1548	1	2	1	0.00
03/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	1532	1	2	1	0.00
03/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	1516	1	2	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
03/11/2021	R214 On 04-August-22			Bond Future	11.45	65.2197	65.0760	65.2197	0.00
03/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	1786	2	2	2	0.00
03/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	1808	2	2	2	0.00
03/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	1830	2	2	2	0.00
03/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	4374	4	4	4	0.00
03/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	4340	4	4	4	0.00
03/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	4409	4	4	4	0.00
03/11/2021	R214 On 03-November-22			Bond Future	11.64	62.7920	62.6460	62.7920	0.00
03/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	2787	3	3	3	0.00
03/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	2763	3	3	3	0.00
03/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	2739	3	3	3	0.00
03/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	4235	4	4	4	0.00
03/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	4265	4	4	4	0.00
03/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	4295	4	4	4	0.00
03/11/2021	R248 On 04-November-21			Bond Future	10.85	83.7439	83.4963	83.7439	90,875.00
03/11/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R248 On 04-November-21	10.20	Call	Bond Future	0	0	0	0	1,050.00
03/11/2021	R248 On 04-November-21	10.30	Call	Bond Future	0	0	0	0	0.00
03/11/2021	R248 On 04-November-21	12.83	Call	Bond Future	12430	13	12	13	0.00
03/11/2021	R248 On 04-November-21	12.84	Call	Bond Future	12484	13	12	13	0.00
03/11/2021	R248 On 04-November-21	12.85	Call	Bond Future	12538	13	13	13	0.00
03/11/2021	R248 On 04-November-21	10.80	Call	Bond Future	104	0	0	0	1,050.00
03/11/2021	R248 On 04-November-21	10.80	Put	Bond Future	484	0	0	0	0.00
03/11/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R248 On 04-November-21	10.20	Put	Bond Future	4992	5	5	5	0.00
03/11/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
03/11/2021	R248 On 04-November-21	10.30	Put	Bond Future	4193	4	4	4	0.00
03/11/2021	R248 On 04-November-21	9.60	Put	Bond Future	10069	10	10	10	0.00
03/11/2021	R248 On 03-February-22			Bond Future	11.04	84.6809	84.4288	84.6809	179,095.00
03/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	1264	1	1	1	1,300.00
03/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	2192	2	2	2	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
03/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	347	0	0	0	900.00
03/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	4282	4	4	4	0.00
03/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	620	1	1	1	100.00
03/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	801	1	1	1	0.00
03/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	1852	2	2	2	900.00
03/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	4185	4	4	4	0.00
03/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	4233	4	4	4	0.00
03/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	95	0	0	0	0.00
03/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	175	0	0	0	1,300.00
03/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	8111	8	8	8	0.00
03/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	9719	9	10	9	0.00
03/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	1183	1	1	1	0.00
03/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	6648	6	7	6	0.00
03/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	2820	3	3	3	0.00
03/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	4744	4	5	4	0.00
03/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	1201	1	1	1	0.00
03/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	2445	2	2	2	0.00
03/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	1219	1	1	1	0.00
03/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	3696	3	4	3	0.00
03/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	5337	5	5	5	0.00
03/11/2021	R248 On 05-May-22			Bond Future	11.21	81.2700	81.0142	81.2700	2,035.00
03/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	5587	6	6	6	0.00
03/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	5494	6	5	6	0.00
03/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	5540	6	6	6	0.00
03/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1695	1	2	1	0.00
03/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1662	1	2	1	0.00
03/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1678	1	2	1	0.00
03/11/2021	R248 On 04-August-22			Bond Future	11.40	82.2029	81.9437	82.2029	0.00
03/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	2477	2	2	2	0.00
03/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	2421	2	2	2	0.00
03/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	2449	2	2	2	0.00
03/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	5261	5	5	5	0.00
03/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	5304	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
03/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	5218	5	5	5	0.00
03/11/2021	R248 On 03-November-22			Bond Future	11.58	78.8614	78.5986	78.8614	0.00
03/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	3397	3	3	3	0.00
03/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	3427	3	3	3	0.00
03/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	3457	3	3	3	0.00
03/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	5268	5	5	5	0.00
03/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	5231	5	5	5	0.00
03/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	5193	5	5	5	0.00