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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2021 TO: 13/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	2025 On 06-May-21			Bond Future	151.03	151.0232	151.0331	151.0232	5,536.00
13/04/2021	2025 On 05-August-21			Bond Future	151.13	151.1202	151.1296	151.1202	0.00
13/04/2021	2025 On 04-November-21			Bond Future	152.83	152.8192	152.8282	152.8192	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
13/04/2021	2025 On 03-February-22			Bond Future	153.02	153.0117	153.0205	153.0117	0.00
13/04/2021	2025 On 05-May-22			Bond Future	154.67	154.6609	154.6700	154.6609	0.00
13/04/2021	2029 On 06-May-21			Bond Future	109.31	108.6652	109.3089	108.6652	2,899.00
13/04/2021	2029 On 05-August-21			Bond Future	110.48	109.8331	110.4832	109.8331	0.00
13/04/2021	2029 On 04-November-21			Bond Future	110.58	109.9206	110.5776	109.9206	0.00
13/04/2021	2029 On 03-February-22			Bond Future	111.84	111.1763	111.8406	111.1763	0.00
13/04/2021	2029 On 05-May-22			Bond Future	111.88	111.2038	111.8755	111.2038	0.00
13/04/2021	2030 On 06-May-21			Bond Future	9.40	94.0675	93.9687	94.0675	114,979.00
13/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11730	12	12	12	0.00
13/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	492	1	0	1	0.00
13/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	66	0	0	0	0.00
13/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	379	0	0	0	0.00
13/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	287	0	0	0	300.00
13/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	974	1	1	1	0.00
13/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7096	7	7	7	0.00
13/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11684	12	12	12	0.00
13/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	11637	12	12	12	0.00
13/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	427	0	0	0	0.00
13/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	564	1	1	1	0.00
13/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1041	1	1	1	0.00
13/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1287	1	1	1	0.00
13/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1088	1	1	1	300.00
13/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8115	8	8	8	0.00
13/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3273	3	3	3	0.00
13/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	12	0	0	0	700.00
13/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	3792	4	4	4	0.00
13/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	827	1	1	1	0.00
13/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	335	0	0	0	0.00
13/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2236	2	2	2	0.00
13/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	18	0	0	0	300.00
13/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1821	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
13/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1887	2	2	2	0.00
13/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2828	3	3	3	5,000.00
13/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	0	0	0.00
13/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	0	0	0.00
13/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	41	0	0	0	0.00
13/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1988	2	2	2	700.00
13/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	8420	8	8	8	0.00
13/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	452	0	0	0	700.00
13/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3265	3	3	3	2,500.00
13/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1573	2	2	2	0.00
13/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3879	4	4	4	0.00
13/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3449	3	3	3	0.00
13/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	3042	3	3	3	2,500.00
13/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	6088	6	6	6	0.00
13/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	0	0	0.00
13/04/2021	2030 On 05-August-21			Bond Future	9.63	91.0500	90.9497	91.0500	0.00
13/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3304	3	3	3	0.00
13/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5092	5	5	5	0.00
13/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	245	0	0	0	200.00
13/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1449	1	1	1	600.00
13/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5567	6	6	6	0.00
13/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1251	1	1	1	479.00
13/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4566	5	5	5	0.00
13/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1174	1	1	1	200.00
13/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2504	3	3	3	600.00
13/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12242	12	12	12	0.00
13/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5493	6	5	6	0.00
13/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5530	6	6	6	0.00
13/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1413	1	1	1	0.00
13/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1427	1	1	1	0.00
13/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	168	0	0	0	600.00
13/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	11371	11	11	11	0.00
13/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1583	2	2	2	200.00

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13/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5866	6	6	6	0.00
13/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1400	1	1	1	0.00
13/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3463	3	3	3	0.00
13/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5176	5	5	5	0.00
13/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2653	3	3	3	479.00
13/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5657	6	6	6	0.00
13/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1825	2	2	2	479.00
13/04/2021	2030 On 04-November-21			Bond Future	9.84	92.0530	91.9513	92.0530	0.00
13/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3908	4	4	4	1,102.00
13/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1542	2	2	2	300.00
13/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	8966	9	9	9	0.00
13/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6074	6	6	6	0.00
13/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6006	6	6	6	0.00
13/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2265	2	2	2	1,102.00
13/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8333	8	8	8	0.00
13/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6040	6	6	6	0.00
13/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	944	1	1	1	300.00
13/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7320	7	7	7	0.00
13/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1156	1	1	1	300.00
13/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2219	2	2	2	0.00
13/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2234	2	2	2	0.00
13/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9580	10	10	10	0.00
13/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2204	2	2	2	0.00
13/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5668	6	6	6	0.00
13/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1356	1	1	1	1,102.00
13/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3604	4	4	4	0.00
13/04/2021	2030 On 03-February-22			Bond Future	10.08	89.0792	88.9762	89.0792	0.00
13/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3184	3	3	3	0.00
13/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2444	2	2	2	0.00
13/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2424	2	2	2	0.00
13/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	974	1	1	1	101.00
13/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2267	2	2	2	0.00
13/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2464	3	2	3	0.00

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13/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5662	6	6	6	0.00
13/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5990	6	6	6	101.00
13/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9936	10	10	10	0.00
13/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5727	6	6	6	0.00
13/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5694	6	6	6	0.00
13/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4677	5	5	5	101.00
13/04/2021	2030 On 05-May-22			Bond Future	10.34	90.0171	89.9131	90.0171	0.00
13/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	633	1	1	1	0.00
13/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	681	1	1	1	0.00
13/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	730	1	1	1	0.00
13/04/2021	2032 On 06-May-21			Bond Future	10.18	88.6010	88.3751	88.6010	137,164.00
13/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10493	11	10	11	0.00
13/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10443	11	10	11	0.00
13/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2090	2	2	2	736.00
13/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10542	11	11	11	0.00
13/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	12727	13	13	13	0.00
13/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	7	0	0	0	0.00
13/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	7	0	0	0	0.00
13/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	1	0	0	0	736.00
13/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1210	1	1	1	0.00
13/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	7	0	0	0	0.00
13/04/2021	2032 On 05-August-21			Bond Future	10.41	89.5310	89.3024	89.5310	0.00
13/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6674	7	7	7	0.00
13/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6714	7	7	7	0.00
13/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6754	7	7	7	0.00
13/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1450	1	1	1	0.00
13/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1462	1	1	1	0.00
13/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1475	1	1	1	0.00
13/04/2021	2032 On 04-November-21			Bond Future	10.63	86.3714	86.1399	86.3714	21.00

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13/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	11908	12	12	12	0.00
13/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1488	2	1	2	700.00
13/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7880	8	8	8	0.00
13/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7805	8	8	8	0.00
13/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7842	8	8	8	0.00
13/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2305	2	2	2	700.00
13/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2137	2	2	2	0.00
13/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2163	2	2	2	0.00
13/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	9151	9	9	9	0.00
13/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2150	2	2	2	0.00
13/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	853	1	1	1	700.00
13/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6912	7	7	7	0.00
13/04/2021	2032 On 03-February-22			Bond Future	10.87	87.3383	87.1041	87.3383	0.00
13/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2638	3	3	3	0.00
13/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1136	1	1	1	97.00
13/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	910	1	1	1	198.00
13/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3320	3	3	3	0.00
13/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3344	3	3	3	0.00
13/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2027	2	2	2	0.00
13/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3873	4	4	4	0.00
13/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3272	3	3	3	0.00
13/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3296	3	3	3	0.00
13/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5693	6	6	6	0.00
13/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5725	6	6	6	0.00
13/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5629	6	6	6	198.00
13/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4995	5	5	5	97.00
13/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7991	8	8	8	198.00
13/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12410	12	12	12	0.00
13/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5661	6	6	6	0.00
13/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6680	7	7	7	97.00
13/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	11179	11	11	11	0.00
13/04/2021	2032 On 05-May-22			Bond Future	11.13	84.1141	83.8775	84.1141	0.00
13/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	0	0	0	0	0.00

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13/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	517	0	1	0	0.00
13/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	569	0	1	0	0.00
13/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	464	0	0	0	0.00
13/04/2021	2033 On 06-May-21			Bond Future	103.81	103.1554	103.8055	103.1554	9,985.00
13/04/2021	2033 On 05-August-21			Bond Future	104.92	104.2641	104.9206	104.2641	0.00
13/04/2021	2033 On 04-November-21			Bond Future	104.88	104.2150	104.8785	104.2150	0.00
13/04/2021	2033 On 03-February-22			Bond Future	106.08	105.4054	106.0764	105.4054	0.00
13/04/2021	2033 On 05-May-22			Bond Future	105.97	105.2908	105.9692	105.2908	0.00
13/04/2021	2037 On 06-May-21			Bond Future	10.97	84.1405	84.0270	84.1405	128,524.00
13/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8697	9	9	9	0.00
13/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8645	9	9	9	0.00
13/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8593	9	9	9	0.00
13/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	63	0	0	0	0.00
13/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	67	0	0	0	0.00
13/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	65	0	0	0	0.00
13/04/2021	2037 On 05-August-21			Bond Future	11.19	80.7685	80.6534	80.7685	0.00
13/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7759	8	8	8	0.00
13/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7844	8	8	8	0.00
13/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7802	8	8	8	0.00
13/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1539	2	2	2	0.00
13/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1551	2	2	2	0.00
13/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1526	2	2	2	0.00
13/04/2021	2037 On 04-November-21			Bond Future	11.40	81.6584	81.5418	81.6584	0.00
13/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9883	10	10	10	0.00
13/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9847	10	10	10	0.00
13/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7879	8	8	8	0.00
13/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5077	5	5	5	600.00
13/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9919	10	10	10	0.00
13/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2025	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
13/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2762	3	3	3	600.00
13/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4566	5	5	5	0.00
13/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2040	2	2	2	0.00
13/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2010	2	2	2	0.00
13/04/2021	2037 On 03-February-22			Bond Future	11.63	78.3182	78.2002	78.3182	0.00
13/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4544	5	5	5	0.00
13/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4516	5	5	5	0.00
13/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4487	5	4	5	0.00
13/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5505	5	6	5	0.00
13/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5567	6	6	6	0.00
13/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5536	5	6	5	0.00
13/04/2021	2037 On 05-May-22			Bond Future	11.88	79.1424	79.0232	79.1424	0.00
13/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	246	0	0	0	0.00
13/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	360	0	0	0	0.00
13/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	303	0	0	0	0.00
13/04/2021	2038 On 06-May-21			Bond Future	117.39	115.6782	117.3873	115.6782	8,039.00
13/04/2021	2038 On 05-August-21			Bond Future	116.93	115.2046	116.9316	115.2046	0.00
13/04/2021	2038 On 04-November-21			Bond Future	118.25	116.5001	118.2460	116.5001	0.00
13/04/2021	2038 On 03-February-22			Bond Future	117.85	116.0835	117.8494	116.0835	0.00
13/04/2021	2038 On 05-May-22			Bond Future	119.12	117.3345	119.1193	117.3345	0.00
13/04/2021	2040 On 06-May-21			Bond Future	11.07	86.4363	86.2111	86.4363	84,899.00
13/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8555	9	9	9	0.00
13/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8501	9	9	9	0.00
13/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13603	14	14	14	0.00
13/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8610	9	9	9	0.00
13/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1133	1	1	1	300.00
13/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4015	4	4	4	300.00
13/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	686	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
13/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	85	0	0	0	0.00
13/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2827	3	3	3	0.00
13/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	3	0	0	0	300.00
13/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	90	0	0	0	0.00
13/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	88	0	0	0	0.00
13/04/2021	2040 On 05-August-21			Bond Future	11.30	82.8380	82.6101	82.8380	0.00
13/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4848	5	5	5	900.00
13/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18828	19	19	19	0.00
13/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8787	9	9	9	0.00
13/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8742	9	9	9	0.00
13/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8697	9	9	9	0.00
13/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3153	3	3	3	900.00
13/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1478	1	1	1	0.00
13/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4798	5	5	5	0.00
13/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1501	1	2	1	0.00
13/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	93	0	0	0	900.00
13/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1490	1	1	1	0.00
13/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3197	3	3	3	0.00
13/04/2021	2040 On 04-November-21			Bond Future	11.50	83.7509	83.5201	83.7509	0.00
13/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10391	11	10	11	0.00
13/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10353	11	10	11	0.00
13/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10315	11	10	11	0.00
13/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2148	2	2	2	0.00
13/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2133	2	2	2	0.00
13/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2117	2	2	2	0.00
13/04/2021	2040 On 03-February-22			Bond Future	11.72	80.1838	79.9504	80.1838	0.00
13/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4863	5	5	5	0.00
13/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4832	5	5	5	0.00
13/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4893	5	5	5	0.00
13/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5803	6	6	6	0.00
13/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5771	6	6	6	0.00
13/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5738	6	6	6	0.00
13/04/2021	2040 On 05-May-22			Bond Future	11.97	81.0276	80.7918	81.0276	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
13/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	287	0	0	0	0.00
13/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	347	0	0	0	0.00
13/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	408	0	0	0	0.00
13/04/2021	2044 On 06-May-21			Bond Future	11.12	83.0387	82.8807	83.0387	61,718.00
13/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8401	9	8	9	0.00
13/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	703	1	1	1	3,100.00
13/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5412	6	5	6	0.00
13/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2747	3	3	3	3,100.00
13/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8347	9	8	9	0.00
13/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8292	8	8	8	0.00
13/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2961	3	3	3	0.00
13/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4834	5	5	5	0.00
13/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1786	2	2	2	0.00
13/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8674	9	9	9	0.00
13/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	85	0	0	0	3,100.00
13/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	464	0	0	0	3,100.00
13/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1094	1	1	1	3,100.00
13/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	101	0	0	0	0.00
13/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	99	0	0	0	0.00
13/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	360	0	0	0	0.00
13/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1211	1	1	1	0.00
13/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1940	2	2	2	3,100.00
13/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	96	0	0	0	0.00
13/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3693	4	4	4	0.00
13/04/2021	2044 On 05-August-21			Bond Future	11.33	79.5299	79.3698	79.5299	0.00
13/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9108	9	9	9	0.00
13/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9066	9	9	9	0.00
13/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9149	9	9	9	0.00
13/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1384	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
13/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1398	1	1	1	0.00
13/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1412	1	1	1	0.00
13/04/2021	2044 On 04-November-21			Bond Future	11.53	80.4063	80.2441	80.4063	0.00
13/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10253	10	10	10	0.00
13/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10216	10	10	10	0.00
13/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10290	10	10	10	0.00
13/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2189	2	2	2	0.00
13/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2221	2	2	2	0.00
13/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2205	2	2	2	0.00
13/04/2021	2044 On 03-February-22			Bond Future	11.75	76.9270	76.7629	76.9270	0.00
13/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4928	5	5	5	0.00
13/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4867	5	5	5	0.00
13/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4897	5	5	5	0.00
13/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5815	6	6	6	0.00
13/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5848	6	6	6	0.00
13/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5782	6	6	6	0.00
13/04/2021	2044 On 05-May-22			Bond Future	11.98	77.7365	77.5708	77.7365	0.00
13/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
13/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	346	0	0	0	0.00
13/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	407	0	0	0	0.00
13/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	285	0	0	0	0.00
13/04/2021	2046 On 06-May-21			Bond Future	105.65	104.5563	105.6457	104.5563	15,133.00
13/04/2021	2046 On 05-August-21			Bond Future	106.78	105.6801	106.7805	105.6801	0.00
13/04/2021	2046 On 04-November-21			Bond Future	106.18	105.0658	106.1782	105.0658	0.00
13/04/2021	2046 On 03-February-22			Bond Future	107.39	106.2661	107.3911	106.2661	0.00
13/04/2021	2046 On 05-May-22			Bond Future	106.71	105.5714	106.7089	105.5714	0.00
13/04/2021	2050 On 06-May-21			Bond Future	109.22	107.5895	109.2210	107.5895	11,044.00
13/04/2021	2050 On 05-August-21			Bond Future	108.47	106.8239	108.4724	106.8239	0.00
13/04/2021	2050 On 04-November-21			Bond Future	109.69	108.0248	109.6915	108.0248	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
13/04/2021	2050 On 03-February-22			Bond Future	109.00	107.3168	109.0025	107.3168	0.00
13/04/2021	2050 On 05-May-22			Bond Future	110.18	108.4732	110.1771	108.4732	0.00
13/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	AL37 On 06-May-21			Index Future	777.97	776.2480	777.9720	776.2480	0.00
13/04/2021	AL37 On 05-August-21			Index Future	786.04	784.3010	786.0400	784.3010	0.00
13/04/2021	AL37 On 04-November-21			Index Future	794.77	793.0110	794.7660	793.0110	0.00
13/04/2021	AL37 On 03-February-22			Index Future	803.65	801.8780	803.6520	801.8780	0.00
13/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
13/04/2021	AL7T On 06-May-21			Index Future	861.35	862.6910	861.3510	862.6910	0.00
13/04/2021	AL7T On 05-August-21			Index Future	870.28	871.6420	870.2840	871.6420	0.00
13/04/2021	AL7T On 04-November-21			Index Future	879.95	881.3210	879.9450	881.3210	0.00
13/04/2021	AL7T On 03-February-22			Index Future	889.78	891.1760	889.7830	891.1760	0.00
13/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
13/04/2021	ALBI On 06-May-21			Index Future	761.40	761.9670	761.3970	761.9670	299.00
13/04/2021	ALBI On 05-August-21			Index Future	769.29	769.8730	769.2930	769.8730	0.00
13/04/2021	ALBI On 04-November-21			Index Future	777.83	778.4220	777.8330	778.4220	0.00
13/04/2021	ALBI On 03-February-22			Index Future	786.53	787.1260	786.5290	787.1260	0.00
13/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
13/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C030 On 31-January-30			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
13/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2021	ES33 On 06-May-21			Bond Future	11.66	74.3567	74.2926	74.3567	350.00
13/04/2021	ES33 On 05-August-21			Bond Future	11.92	75.1559	75.0907	75.1559	0.00
13/04/2021	ES33 On 04-November-21			Bond Future	12.18	72.2257	72.1595	72.2257	0.00
13/04/2021	ES33 On 03-February-22			Bond Future	12.46	73.0513	72.9843	73.0513	0.00
13/04/2021	ES33 On 05-May-22			Bond Future	12.77	70.0624	69.9948	70.0624	0.00
13/04/2021	ES42 On 06-May-21			Bond Future	12.08	73.4497	73.2878	73.4497	4,779.00
13/04/2021	ES42 On 05-August-21			Bond Future	12.32	74.2391	74.0751	74.2391	0.00
13/04/2021	ES42 On 04-November-21			Bond Future	12.57	70.8158	70.6497	70.8158	0.00
13/04/2021	ES42 On 03-February-22			Bond Future	12.82	71.6255	71.4574	71.6255	0.00
13/04/2021	ES42 On 05-May-22			Bond Future	13.11	68.1390	67.9692	68.1390	0.00
13/04/2021	GOVI On 06-May-21			GOVI	752.19	752.7690	752.1910	752.7690	988.00
13/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	735010	74	74	74	0.00
13/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	735110	74	74	74	0.00
13/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	735210	74	74	74	0.00
13/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-August-21			GOVI	759.99	760.5790	759.9920	760.5790	0.00
13/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	408420	41	41	41	0.00
13/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	408520	41	41	41	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
13/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	408620	41	41	41	0.00
13/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 04-November-21			GOVI	768.43	769.0240	768.4280	769.0240	0.00
13/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	400080	41	40	41	0.00
13/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	400180	41	40	41	0.00
13/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	400280	41	40	41	0.00
13/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 03-February-22			GOVI	777.02	777.6240	777.0200	777.6240	0.00
13/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	157400	15	16	15	0.00
13/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	157200	15	16	15	0.00
13/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	157300	15	16	15	0.00
13/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
13/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
13/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
13/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2021	IGOV On 06-May-21			Index Future	283.38	281.5610	283.3830	281.5610	897.00
13/04/2021	IGOV On 05-August-21			Index Future	286.39	284.5520	286.3920	284.5520	0.00
13/04/2021	IGOV On 04-November-21			Index Future	289.64	287.7810	289.6410	287.7810	0.00
13/04/2021	IGOV On 03-February-22			Index Future	292.95	291.0670	292.9480	291.0670	0.00
13/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	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
13/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
13/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
13/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.73	90.7300	90.7300	90.7300	51.00
13/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.20	90.2000	90.2000	90.2000	0.00
13/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
13/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.62	93.6300	93.6200	93.6300	0.00
13/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
13/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.70	86.7200	86.7000	86.7200	0.00
13/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.33	92.3400	92.3300	92.3400	0.00
13/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.34	81.2100	81.3400	81.2100	0.00
13/04/2021	IS10 On 16-March-26			Interest Rate Swap	78.00	77.8600	78.0000	77.8600	0.00
13/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.55	76.4000	76.5500	76.4000	0.00
13/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.70	78.5500	78.7000	78.5500	0.00
13/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.83	82.6700	82.8300	82.6700	0.00
13/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.45	81.2900	81.4500	81.2900	0.00
13/04/2021	IS10 On 21-June-27			Interest Rate Swap	83.64	83.4800	83.6400	83.4800	0.00
13/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.55	89.3700	89.5500	89.3700	0.00
13/04/2021	IS10 On 20-December-27			Interest Rate Swap	90.07	89.8800	90.0700	89.8800	0.00
13/04/2021	IS10 On 22-March-28			Interest Rate Swap	83.24	83.0300	83.2400	83.0300	0.00
13/04/2021	IS10 On 20-June-28			Interest Rate Swap	91.13	90.9200	91.1300	90.9200	0.00
13/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
13/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3000	96.3000	96.3000	0.00
13/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2650	96.2650	96.2650	0.00
13/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2300	96.2300	96.2300	0.00
13/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.83	96.1600	96.1700	96.1600	0.00
13/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1350	96.1350	96.1350	30,000.00
13/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.12	95.8600	95.8800	95.8600	0.00
13/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7400	95.7600	95.7400	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
13/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.68	95.3000	95.3200	95.3000	471.00
13/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.81	95.1800	95.1900	95.1800	0.00
13/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8050	94.8150	94.8050	0.00
13/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.30	94.6900	94.7050	94.6900	0.00
13/04/2021	R023 On 06-May-21			Bond Future	5.17	105.8900	105.9024	105.8900	34,162.00
13/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4105	4	4	4	0.00
13/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4088	4	4	4	0.00
13/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4121	4	4	4	0.00
13/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R023 On 05-August-21			Bond Future	5.33	107.0015	107.0135	107.0015	0.00
13/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	449	0	0	0	0.00
13/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	441	0	0	0	0.00
13/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	433	0	0	0	0.00
13/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	493	1	0	1	0.00
13/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	486	0	0	0	0.00
13/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	480	0	0	0	0.00
13/04/2021	R023 On 04-November-21			Bond Future	5.50	104.2715	104.2833	104.2715	0.00
13/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	221	0	0	0	0.00
13/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	214	0	0	0	0.00
13/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	207	0	0	0	0.00
13/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	977	1	1	1	0.00
13/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	970	1	1	1	0.00
13/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	964	1	1	1	0.00
13/04/2021	R023 On 03-February-22			Bond Future	5.76	105.4384	105.4501	105.4384	0.00
13/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	262	0	0	0	0.00
13/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	258	0	0	0	0.00
13/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	266	0	0	0	0.00
13/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	968	1	1	1	0.00
13/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	981	1	1	1	0.00
13/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	975	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
13/04/2021	R023 On 05-May-22			Bond Future	6.24	102.6421	102.6542	102.6421	0.00
13/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	49	0	0	0	0.00
13/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	41	0	0	0	0.00
13/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	57	0	0	0	0.00
13/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 06-May-21			Bond Future	10.77	88.4222	88.2758	88.4222	98,357.00
13/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9418	10	9	10	0.00
13/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9365	10	9	10	0.00
13/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2815	3	3	3	0.00
13/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	802	1	1	1	600.00
13/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3239	3	3	3	600.00
13/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12274	12	12	12	0.00
13/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4016	4	4	4	0.00
13/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1913	2	2	2	1,650.00
13/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7618	8	8	8	0.00
13/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9471	10	9	10	0.00
13/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1142	1	1	1	0.00
13/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	293	0	0	0	500.00
13/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5152	5	5	5	0.00
13/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11558	12	12	12	0.00
13/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	521	1	1	1	223.00
13/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	8	0	0	0	1,650.00
13/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3984	4	4	4	0.00
13/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	338	0	0	0	1,650.00
13/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3190	3	3	3	0.00
13/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	5	0	0	0	600.00
13/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2539	2	3	2	500.00
13/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	5056	5	5	5	0.00
13/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	37	0	0	0	0.00
13/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	36	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
13/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	106	0	0	0	223.00
13/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	572	1	1	1	223.00
13/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1631	2	2	2	0.00
13/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	830	1	1	1	0.00
13/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1023	1	1	1	500.00
13/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	35	0	0	0	0.00
13/04/2021	R035 On 05-August-21			Bond Future	10.99	89.3504	89.2020	89.3504	0.00
13/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3023	3	3	3	0.00
13/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1314	1	1	1	100.00
13/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4990	5	5	5	0.00
13/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48889	49	49	49	0.00
13/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2689	3	3	3	100.00
13/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	49122	49	49	49	0.00
13/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	49005	49	49	49	0.00
13/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4415	4	4	4	100.00
13/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7666	8	8	8	0.00
13/04/2021	R035 On 04-November-21			Bond Future	11.21	85.8591	85.7089	85.8591	0.00
13/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14489	15	14	15	0.00
13/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6506	7	7	7	0.00
13/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2232	2	2	2	782.00
13/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9464	10	9	10	0.00
13/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9427	10	9	10	0.00
13/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2036	2	2	2	400.00
13/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3060	3	3	3	400.00
13/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4326	4	4	4	0.00
13/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9501	10	10	10	0.00
13/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2095	2	2	2	0.00
13/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5143	5	5	5	782.00
13/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8479	8	8	8	0.00
13/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3370	3	3	3	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6756	7	7	7	0.00
13/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	9022	9	9	9	0.00
13/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2127	2	2	2	0.00
13/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2111	2	2	2	0.00
13/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	725	1	1	1	400.00
13/04/2021	R035 On 03-February-22			Bond Future	11.46	86.8202	86.6681	86.8202	0.00
13/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1320	1	1	1	683.00
13/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4320	4	4	4	0.00
13/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4752	5	5	5	0.00
13/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4263	4	4	4	0.00
13/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2843	3	3	3	0.00
13/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4292	4	4	4	0.00
13/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5624	6	6	6	0.00
13/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5656	6	6	6	0.00
13/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5138	5	5	5	683.00
13/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5593	6	6	6	0.00
13/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7745	8	8	8	683.00
13/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12554	12	13	12	0.00
13/04/2021	R035 On 05-May-22			Bond Future	11.71	83.2601	83.1066	83.2601	0.00
13/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	456	0	0	0	0.00
13/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	400	0	0	0	0.00
13/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	343	0	0	0	0.00
13/04/2021	R186 On 06-May-21			Bond Future	7.52	117.2249	117.4841	117.2249	107,175.00
13/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14598	14	15	14	0.00
13/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	603	1	1	1	0.00
13/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14557	14	15	14	0.00
13/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14515	14	15	14	0.00
13/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1265	1	1	1	5,000.00
13/04/2021	R186 On 06-May-21	10.76	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
13/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	884	1	1	1	5,000.00
13/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1692	2	2	2	15,177.00
13/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 05-August-21			Bond Future	7.73	113.1752	113.4366	113.1752	110.00
13/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	4875	5	5	5	0.00
13/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	4840	5	5	5	0.00
13/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4805	5	5	5	0.00
13/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	791	1	1	1	0.00
13/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	781	1	1	1	0.00
13/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	772	1	1	1	0.00
13/04/2021	R186 On 04-November-21			Bond Future	7.92	114.4213	114.6851	114.4213	0.00
13/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3126	3	3	3	0.00
13/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3102	3	3	3	0.00
13/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3078	3	3	3	0.00
13/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2352	2	2	2	0.00
13/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2333	2	2	2	0.00
13/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2314	2	2	2	0.00
13/04/2021	R186 On 03-February-22			Bond Future	8.15	110.4206	110.6872	110.4206	0.00
13/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1260	1	1	1	0.00
13/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1273	1	1	1	0.00
13/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1287	1	1	1	0.00
13/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4904	5	5	5	0.00
13/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4934	5	5	5	0.00
13/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4964	5	5	5	0.00
13/04/2021	R186 On 05-May-22			Bond Future	8.42	111.5835	111.8531	111.5835	0.00
13/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	382	1	0	1	0.00
13/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	422	1	0	1	0.00
13/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	461	1	0	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
13/04/2021	R197 On 06-May-21			Bond Future	321.34	321.1637	321.3353	321.1637	2,993.00
13/04/2021	R197 On 05-August-21			Bond Future	316.81	316.6356	316.8075	316.6356	13.00
13/04/2021	R197 On 04-November-21			Bond Future	320.37	320.1956	320.3683	320.1956	0.00
13/04/2021	R197 On 03-February-22			Bond Future	315.95	315.7774	315.9518	315.7774	0.00
13/04/2021	R197 On 05-May-22			Bond Future	319.36	319.1795	319.3562	319.1795	0.00
13/04/2021	R202 On 06-May-21			Bond Future	232.63	230.9919	232.6314	230.9919	9,281.00
13/04/2021	R202 On 05-August-21			Bond Future	230.89	229.2360	230.8920	229.2360	0.00
13/04/2021	R202 On 04-November-21			Bond Future	233.49	231.8130	233.4869	231.8130	0.00
13/04/2021	R202 On 03-February-22			Bond Future	231.86	230.1714	231.8642	230.1714	0.00
13/04/2021	R202 On 05-May-22			Bond Future	234.36	232.6519	234.3632	232.6519	0.00
13/04/2021	R209 On 06-May-21			Bond Future	10.69	68.0423	67.9700	68.0423	26,085.00
13/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7926	8	8	8	0.00
13/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1396	1	1	1	0.00
13/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5054	5	5	5	0.00
13/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	677	1	1	1	5,325.00
13/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3567	4	4	4	0.00
13/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7836	8	8	8	0.00
13/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	79	0	0	0	2,150.00
13/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	848	1	1	1	500.00
13/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	178	0	0	0	4,050.00
13/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2620	3	3	3	0.00
13/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	362	0	0	0	0.00
13/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7971	8	8	8	0.00
13/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7881	8	8	8	0.00
13/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	50	0	0	0	0.00
13/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	47	0	0	0	8,350.00
13/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	922	1	1	1	3,500.00
13/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4351	4	4	4	0.00
13/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5698	6	6	6	0.00
13/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	52	0	0	0	0.00
13/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7177	7	7	7	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
13/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	551	1	1	1	9,150.00
13/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	254	0	0	0	3,750.00
13/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3180	3	3	3	0.00
13/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1892	2	2	2	5,250.00
13/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	49	0	0	0	0.00
13/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2769	3	3	3	0.00
13/04/2021	R209 On 05-August-21			Bond Future	10.89	68.7565	68.6832	68.7565	0.00
13/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6258	6	6	6	0.00
13/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6222	6	6	6	0.00
13/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6294	6	6	6	0.00
13/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1564	2	2	2	0.00
13/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1590	2	2	2	0.00
13/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1577	2	2	2	0.00
13/04/2021	R209 On 04-November-21			Bond Future	11.08	66.3731	66.2986	66.3731	2,255.00
13/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1298	1	1	1	4,750.00
13/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7670	8	8	8	0.00
13/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2909	3	3	3	0.00
13/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7065	7	7	7	0.00
13/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7704	8	8	8	0.00
13/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7636	8	8	8	0.00
13/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2225	2	2	2	0.00
13/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2478	2	2	2	6,500.00
13/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2237	2	2	2	0.00
13/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2250	2	2	2	0.00
13/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6089	6	6	6	6,500.00
13/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10461	10	10	10	0.00
13/04/2021	R209 On 03-February-22			Bond Future	11.29	67.1161	67.0408	67.1161	0.00
13/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3860	4	4	4	0.00
13/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3835	4	4	4	0.00
13/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3811	4	4	4	0.00
13/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5214	5	5	5	0.00
13/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5186	5	5	5	0.00
13/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5158	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
13/04/2021	R209 On 05-May-22			Bond Future	11.51	64.6835	64.6075	64.6835	0.00
13/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	368	0	0	0	0.00
13/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	418	0	0	0	0.00
13/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	318	0	0	0	0.00
13/04/2021	R210 On 06-May-21			Bond Future	201.51	201.2400	201.5114	201.2400	1,487.00
13/04/2021	R210 On 05-August-21			Bond Future	203.68	203.4028	203.6763	203.4028	0.00
13/04/2021	R210 On 04-November-21			Bond Future	203.23	202.9570	203.2328	202.9570	0.00
13/04/2021	R210 On 03-February-22			Bond Future	205.55	205.2755	205.5542	205.2755	0.00
13/04/2021	R210 On 05-May-22			Bond Future	204.98	204.6990	204.9810	204.6990	0.00
13/04/2021	R212 On 06-May-21			Bond Future	171.86	171.8654	171.8627	171.8654	3,405.00
13/04/2021	R212 On 05-August-21			Bond Future	171.38	171.3873	171.3838	171.3873	0.00
13/04/2021	R212 On 04-November-21			Bond Future	173.31	173.3143	173.3102	173.3143	0.00
13/04/2021	R213 On 06-May-21			Bond Future	9.84	83.8487	83.7509	83.8487	9,531.00
13/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10328	10	10	10	0.00
13/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10282	10	10	10	0.00
13/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10374	10	10	10	0.00
13/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	3	0	0	0	0.00
13/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	4	0	0	0	0.00
13/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	3	0	0	0	0.00
13/04/2021	R213 On 05-August-21			Bond Future	10.05	84.7288	84.6296	84.7288	200.00
13/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5328	5	5	5	0.00
13/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3301	3	3	3	0.00
13/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5614	6	6	6	0.00
13/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1497	2	1	2	0.00
13/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5578	6	6	6	0.00
13/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5542	6	6	6	0.00
13/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1519	2	2	2	0.00
13/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1506	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
13/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2851	3	3	3	0.00
13/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5399	5	5	5	0.00
13/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1492	1	1	1	0.00
13/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1603	2	2	2	0.00
13/04/2021	R213 On 04-November-21			Bond Future	10.27	82.1319	82.0313	82.1319	0.00
13/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6354	6	6	6	0.00
13/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6321	6	6	6	0.00
13/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6388	6	6	6	0.00
13/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2247	2	2	2	0.00
13/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2232	2	2	2	0.00
13/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2218	2	2	2	0.00
13/04/2021	R213 On 03-February-22			Bond Future	10.50	83.0511	82.9492	83.0511	0.00
13/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3420	3	3	3	0.00
13/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2365	2	2	2	0.00
13/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3188	3	3	3	0.00
13/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2770	3	3	3	0.00
13/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2064	2	2	2	0.00
13/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2792	3	3	3	0.00
13/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1065	1	1	1	102.00
13/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	907	1	1	1	200.00
13/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2813	3	3	3	0.00
13/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5471	5	5	5	0.00
13/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6830	7	7	7	200.00
13/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10964	11	11	11	0.00
13/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	10145	10	10	10	0.00
13/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5501	5	6	5	0.00
13/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5532	5	6	5	0.00
13/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4970	5	5	5	200.00
13/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6174	6	6	6	102.00
13/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4693	5	5	5	102.00
13/04/2021	R213 On 05-May-22			Bond Future	10.75	80.3970	80.2941	80.3970	0.00
13/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R213 On 05-May-22	10.65	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
13/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	505	0	1	0	0.00
13/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	602	0	1	0	0.00
13/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	554	0	1	0	0.00
13/04/2021	R214 On 06-May-21			Bond Future	10.99	65.4508	65.2909	65.4508	15,544.00
13/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6745	7	7	7	0.00
13/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6701	7	7	7	0.00
13/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6657	7	7	7	0.00
13/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	132	0	0	0	0.00
13/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	128	0	0	0	0.00
13/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	125	0	0	0	0.00
13/04/2021	R214 On 05-August-21			Bond Future	11.19	66.1379	65.9760	66.1379	0.00
13/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6113	6	6	6	0.00
13/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6149	6	6	6	0.00
13/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6078	6	6	6	0.00
13/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1773	2	2	2	0.00
13/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1801	2	2	2	0.00
13/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1787	2	2	2	0.00
13/04/2021	R214 On 04-November-21			Bond Future	11.38	63.5885	63.4247	63.5885	0.00
13/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7761	8	8	8	0.00
13/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7728	8	8	8	0.00
13/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7695	8	8	8	0.00
13/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2308	2	2	2	0.00
13/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2282	2	2	2	0.00
13/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2295	2	2	2	0.00
13/04/2021	R214 On 03-February-22			Bond Future	11.58	64.3002	64.1345	64.3002	0.00
13/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4115	4	4	4	0.00
13/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4090	4	4	4	0.00
13/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4140	4	4	4	0.00
13/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5105	5	5	5	0.00
13/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5077	5	5	5	0.00
13/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5050	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
13/04/2021	R214 On 05-May-22			Bond Future	11.80	61.7004	61.5330	61.7004	0.00
13/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	339	0	0	0	0.00
13/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	288	0	0	0	0.00
13/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	237	0	0	0	0.00
13/04/2021	R248 On 06-May-21			Bond Future	11.03	82.3541	82.1897	82.3541	135,329.00
13/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8579	9	9	9	0.00
13/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8524	9	9	9	0.00
13/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3464	4	3	4	1,030.00
13/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1463	2	1	2	1,030.00
13/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8634	9	9	9	0.00
13/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	177	0	0	0	0.00
13/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1167	1	1	1	0.00
13/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2813	3	3	3	0.00
13/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	92	0	0	0	0.00
13/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	902	1	1	1	0.00
13/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6445	6	6	6	0.00
13/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	97	0	0	0	0.00
13/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2380	2	2	2	0.00
13/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	94	0	0	0	0.00
13/04/2021	R248 On 05-August-21			Bond Future	11.22	83.2185	83.0520	83.2185	30,000.00
13/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1770	2	2	2	1,000.00
13/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	918	1	1	1	0.00
13/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9339	9	9	9	0.00
13/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9382	10	9	10	0.00
13/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9425	10	9	10	0.00
13/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3898	4	4	4	1,000.00
13/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1382	1	1	1	1,300.00
13/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2895	3	3	3	1,300.00
13/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2025	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
13/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1359	1	1	1	0.00
13/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6532	6	7	6	0.00
13/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5184	5	5	5	0.00
13/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7041	7	7	7	0.00
13/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1372	1	1	1	0.00
13/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4070	4	4	4	0.00
13/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1345	1	1	1	0.00
13/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8216	8	8	8	0.00
13/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10191	10	10	10	0.00
13/04/2021	R248 On 04-November-21			Bond Future	11.42	79.7229	79.5542	79.7229	0.00
13/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10648	11	11	11	0.00
13/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10610	11	11	11	0.00
13/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10686	11	11	11	0.00
13/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2090	2	2	2	0.00
13/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2122	2	2	2	0.00
13/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2106	2	2	2	0.00
13/04/2021	R248 On 03-February-22			Bond Future	11.63	80.6152	80.4445	80.6152	0.00
13/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4939	5	5	5	0.00
13/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4908	5	5	5	0.00
13/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4876	5	5	5	0.00
13/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5825	6	6	6	0.00
13/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5894	6	6	6	0.00
13/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5860	6	6	6	0.00
13/04/2021	R248 On 05-May-22			Bond Future	11.84	77.0527	76.8804	77.0527	0.00
13/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
13/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	335	0	0	0	0.00
13/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	209	0	0	0	0.00
13/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	272	0	0	0	0.00