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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 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
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

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	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	9.4014	94.0675	114,979.00
13/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11730	12	11730	12	0.00
13/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	492	1	492	1	0.00
13/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	66	0	66	0	0.00
13/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	379	0	379	0	0.00
13/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	287	0	287	0	300.00
13/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	974	1	974	1	0.00
13/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7096	7	7096	7	0.00
13/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11684	12	11684	12	0.00
13/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	11637	12	11637	12	0.00
13/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	427	0	427	0	0.00
13/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	564	1	564	1	0.00
13/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1041	1	1041	1	0.00
13/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1287	1	1287	1	0.00
13/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1088	1	1088	1	300.00
13/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8115	8	8115	8	0.00
13/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3273	3	3273	3	0.00
13/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	12	0	12	0	700.00
13/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	3792	4	3792	4	0.00
13/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	827	1	827	1	0.00
13/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	335	0	335	0	0.00
13/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2236	2	2236	2	0.00
13/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	18	0	18	0	300.00
13/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1821	2	1821	2	0.00
13/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1887	2	1887	2	0.00
13/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2828	3	2828	3	5,000.00
13/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	1	0	0.00
13/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	1	0	0.00
13/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	41	0	41	0	0.00
13/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1988	2	1988	2	700.00

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	7.97	Put	Bond Future	8420	8	8420	8	0.00
13/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	452	0	452	0	700.00
13/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3265	3	3265	3	2,500.00
13/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1573	2	1573	2	0.00
13/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3879	4	3879	4	0.00
13/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3449	3	3449	3	0.00
13/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	3042	3	3042	3	2,500.00
13/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	6088	6	6088	6	0.00
13/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	1	0	0.00
13/04/2021	2030 On 05-August-21			Bond Future	9.63	91.0500	9.6279	91.0500	0.00
13/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3304	3	3304	3	0.00
13/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5092	5	5092	5	0.00
13/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	245	0	245	0	200.00
13/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1449	1	1449	1	600.00
13/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5567	6	5567	6	0.00
13/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1251	1	1251	1	479.00
13/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4566	5	4566	5	0.00
13/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1174	1	1174	1	200.00
13/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2504	3	2504	3	600.00
13/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12242	12	12242	12	0.00
13/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5493	6	5493	6	0.00
13/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5530	6	5530	6	0.00
13/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1413	1	1413	1	0.00
13/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1427	1	1427	1	0.00
13/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	168	0	168	0	600.00
13/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	11371	11	11371	11	0.00
13/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1583	2	1583	2	200.00
13/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5866	6	5866	6	0.00
13/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1400	1	1400	1	0.00
13/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3463	3	3463	3	0.00
13/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5176	5	5176	5	0.00
13/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2653	3	2653	3	479.00
13/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5657	6	5657	6	0.00

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13/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1825	2	1825	2	479.00
13/04/2021	2030 On 04-November-21			Bond Future	9.84	92.0530	9.8413	92.0530	0.00
13/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3908	4	3908	4	1,102.00
13/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1542	2	1542	2	300.00
13/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	8966	9	8966	9	0.00
13/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6074	6	6074	6	0.00
13/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6006	6	6006	6	0.00
13/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2265	2	2265	2	1,102.00
13/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8333	8	8333	8	0.00
13/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6040	6	6040	6	0.00
13/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	944	1	944	1	300.00
13/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7320	7	7320	7	0.00
13/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1156	1	1156	1	300.00
13/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2219	2	2219	2	0.00
13/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2234	2	2234	2	0.00
13/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9580	10	9580	10	0.00
13/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2204	2	2204	2	0.00
13/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5668	6	5668	6	0.00
13/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1356	1	1356	1	1,102.00
13/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3604	4	3604	4	0.00
13/04/2021	2030 On 03-February-22			Bond Future	10.08	89.0792	10.0755	89.0792	0.00
13/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3184	3	3184	3	0.00
13/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2444	2	2444	2	0.00
13/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2424	2	2424	2	0.00
13/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	974	1	974	1	101.00
13/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2267	2	2267	2	0.00
13/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2464	3	2464	3	0.00
13/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5662	6	5662	6	0.00
13/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5990	6	5990	6	101.00
13/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9936	10	9936	10	0.00
13/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5727	6	5727	6	0.00
13/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5694	6	5694	6	0.00
13/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4677	5	4677	5	101.00

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13/04/2021	2030 On 05-May-22			Bond Future	10.34	90.0171	10.3408	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	633	1	0.00
13/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	681	1	681	1	0.00
13/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	730	1	730	1	0.00
13/04/2021	2032 On 06-May-21			Bond Future	10.18	88.6010	10.1806	88.6010	137,164.00
13/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10493	11	10493	11	0.00
13/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10443	11	10443	11	0.00
13/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2090	2	2090	2	736.00
13/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10542	11	10542	11	0.00
13/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	12727	13	12727	13	0.00
13/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	7	0	7	0	0.00
13/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	7	0	7	0	0.00
13/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	1	0	1	0	736.00
13/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1210	1	1210	1	0.00
13/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	7	0	7	0	0.00
13/04/2021	2032 On 05-August-21			Bond Future	10.41	89.5310	10.4058	89.5310	0.00
13/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6674	7	6674	7	0.00
13/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6714	7	6714	7	0.00
13/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6754	7	6754	7	0.00
13/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1450	1	1450	1	0.00
13/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1462	1	1462	1	0.00
13/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1475	1	1475	1	0.00
13/04/2021	2032 On 04-November-21			Bond Future	10.63	86.3714	10.6286	86.3714	21.00
13/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	11908	12	11908	12	0.00
13/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1488	2	1488	2	700.00
13/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7880	8	7880	8	0.00
13/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7805	8	7805	8	0.00
13/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7842	8	7842	8	0.00
13/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2305	2	2305	2	700.00
13/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2137	2	2137	2	0.00

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13/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2163	2	2163	2	0.00
13/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	9151	9	9151	9	0.00
13/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2150	2	2150	2	0.00
13/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	853	1	853	1	700.00
13/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6912	7	6912	7	0.00
13/04/2021	2032 On 03-February-22			Bond Future	10.87	87.3383	10.8663	87.3383	0.00
13/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2638	3	2638	3	0.00
13/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1136	1	1136	1	97.00
13/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	910	1	910	1	198.00
13/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3320	3	3320	3	0.00
13/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3344	3	3344	3	0.00
13/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2027	2	2027	2	0.00
13/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3873	4	3873	4	0.00
13/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3272	3	3272	3	0.00
13/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3296	3	3296	3	0.00
13/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5693	6	5693	6	0.00
13/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5725	6	5725	6	0.00
13/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5629	6	5629	6	198.00
13/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4995	5	4995	5	97.00
13/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7991	8	7991	8	198.00
13/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12410	12	12410	12	0.00
13/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5661	6	5661	6	0.00
13/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6680	7	6680	7	97.00
13/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	11179	11	11179	11	0.00
13/04/2021	2032 On 05-May-22			Bond Future	11.13	84.1141	11.1287	84.1141	0.00
13/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	0	0	0	0	0.00
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	517	0	0.00
13/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	569	0	569	0	0.00
13/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	464	0	464	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

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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	10.9663	84.1405	128,524.00
13/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8697	9	8697	9	0.00
13/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8645	9	8645	9	0.00
13/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8593	9	8593	9	0.00
13/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	63	0	63	0	0.00
13/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	67	0	67	0	0.00
13/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	65	0	65	0	0.00
13/04/2021	2037 On 05-August-21			Bond Future	11.19	80.7685	11.1925	80.7685	0.00
13/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7759	8	7759	8	0.00
13/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7844	8	7844	8	0.00
13/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7802	8	7802	8	0.00
13/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1539	2	1539	2	0.00
13/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1551	2	1551	2	0.00
13/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1526	2	1526	2	0.00
13/04/2021	2037 On 04-November-21			Bond Future	11.40	81.6584	11.4044	81.6584	0.00
13/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9883	10	9883	10	0.00
13/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9847	10	9847	10	0.00
13/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7879	8	7879	8	0.00
13/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5077	5	5077	5	600.00
13/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9919	10	9919	10	0.00
13/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2025	2	2025	2	0.00
13/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2762	3	2762	3	600.00
13/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4566	5	4566	5	0.00
13/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2040	2	2040	2	0.00
13/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2010	2	2010	2	0.00
13/04/2021	2037 On 03-February-22			Bond Future	11.63	78.3182	11.6334	78.3182	0.00
13/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4544	5	4544	5	0.00
13/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4516	5	4516	5	0.00
13/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4487	5	4487	5	0.00
13/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5505	5	5505	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	2037 On 03-February-22	11.45	Put	Bond Future	5567	6	5567	6	0.00
13/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5536	5	5536	5	0.00
13/04/2021	2037 On 05-May-22			Bond Future	11.88	79.1424	11.8835	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	246	0	0.00
13/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	360	0	360	0	0.00
13/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	303	0	303	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	11.0748	86.4363	84,899.00
13/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8555	9	8555	9	0.00
13/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8501	9	8501	9	0.00
13/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13603	14	13603	14	0.00
13/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8610	9	8610	9	0.00
13/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1133	1	1133	1	300.00
13/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4015	4	4015	4	300.00
13/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	686	1	686	1	0.00
13/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	85	0	85	0	0.00
13/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2827	3	2827	3	0.00
13/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	3	0	3	0	300.00
13/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	90	0	90	0	0.00
13/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	88	0	88	0	0.00
13/04/2021	2040 On 05-August-21			Bond Future	11.30	82.8380	11.2955	82.8380	0.00
13/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4848	5	4848	5	900.00
13/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18828	19	18828	19	0.00
13/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8787	9	8787	9	0.00
13/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8742	9	8742	9	0.00
13/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8697	9	8697	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
13/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3153	3	3153	3	900.00
13/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1478	1	1478	1	0.00
13/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4798	5	4798	5	0.00
13/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1501	1	1501	1	0.00
13/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	93	0	93	0	900.00
13/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1490	1	1490	1	0.00
13/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3197	3	3197	3	0.00
13/04/2021	2040 On 04-November-21			Bond Future	11.50	83.7509	11.5019	83.7509	0.00
13/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10391	11	10391	11	0.00
13/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10353	11	10353	11	0.00
13/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10315	11	10315	11	0.00
13/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2148	2	2148	2	0.00
13/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2133	2	2133	2	0.00
13/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2117	2	2117	2	0.00
13/04/2021	2040 On 03-February-22			Bond Future	11.72	80.1838	11.7248	80.1838	0.00
13/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4863	5	4863	5	0.00
13/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4832	5	4832	5	0.00
13/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4893	5	4893	5	0.00
13/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5803	6	5803	6	0.00
13/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5771	6	5771	6	0.00
13/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5738	6	5738	6	0.00
13/04/2021	2040 On 05-May-22			Bond Future	11.97	81.0276	11.9675	81.0276	0.00
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	287	0	0.00
13/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	347	0	347	0	0.00
13/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	408	0	408	0	0.00
13/04/2021	2044 On 06-May-21			Bond Future	11.12	83.0387	11.1224	83.0387	61,718.00
13/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8401	9	8401	9	0.00
13/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	703	1	703	1	3,100.00
13/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5412	6	5412	6	0.00
13/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2747	3	2747	3	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8347	9	8347	9	0.00
13/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8292	8	8292	8	0.00
13/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2961	3	2961	3	0.00
13/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4834	5	4834	5	0.00
13/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1786	2	1786	2	0.00
13/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8674	9	8674	9	0.00
13/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	85	0	85	0	3,100.00
13/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	464	0	464	0	3,100.00
13/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1094	1	1094	1	3,100.00
13/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	101	0	101	0	0.00
13/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	99	0	99	0	0.00
13/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	360	0	360	0	0.00
13/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1211	1	1211	1	0.00
13/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1940	2	1940	2	3,100.00
13/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	96	0	96	0	0.00
13/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3693	4	3693	4	0.00
13/04/2021	2044 On 05-August-21			Bond Future	11.33	79.5299	11.3341	79.5299	0.00
13/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9108	9	9108	9	0.00
13/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9066	9	9066	9	0.00
13/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9149	9	9149	9	0.00
13/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1384	1	1384	1	0.00
13/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1398	1	1398	1	0.00
13/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1412	1	1412	1	0.00
13/04/2021	2044 On 04-November-21			Bond Future	11.53	80.4063	11.5319	80.4063	0.00
13/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10253	10	10253	10	0.00
13/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10216	10	10216	10	0.00
13/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10290	10	10290	10	0.00
13/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2189	2	2189	2	0.00
13/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2221	2	2221	2	0.00
13/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2205	2	2205	2	0.00
13/04/2021	2044 On 03-February-22			Bond Future	11.75	76.9270	11.7451	76.9270	0.00
13/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4928	5	4928	5	0.00
13/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4867	5	4867	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	2044 On 03-February-22	11.60	Call	Bond Future	4897	5	4897	5	0.00
13/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5815	6	5815	6	0.00
13/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5848	6	5848	6	0.00
13/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5782	6	5782	6	0.00
13/04/2021	2044 On 05-May-22			Bond Future	11.98	77.7365	11.9769	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	346	0	0.00
13/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	407	0	407	0	0.00
13/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	285	0	285	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
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

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	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
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
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

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	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	11.6552	74.3567	350.00
13/04/2021	ES33 On 05-August-21			Bond Future	11.92	75.1559	11.9178	75.1559	0.00
13/04/2021	ES33 On 04-November-21			Bond Future	12.18	72.2257	12.1800	72.2257	0.00
13/04/2021	ES33 On 03-February-22			Bond Future	12.46	73.0513	12.4632	73.0513	0.00
13/04/2021	ES33 On 05-May-22			Bond Future	12.77	70.0624	12.7661	70.0624	0.00
13/04/2021	ES42 On 06-May-21			Bond Future	12.08	73.4497	12.0757	73.4497	4,779.00
13/04/2021	ES42 On 05-August-21			Bond Future	12.32	74.2391	12.3208	74.2391	0.00
13/04/2021	ES42 On 04-November-21			Bond Future	12.57	70.8158	12.5674	70.8158	0.00
13/04/2021	ES42 On 03-February-22			Bond Future	12.82	71.6255	12.8245	71.6255	0.00
13/04/2021	ES42 On 05-May-22			Bond Future	13.11	68.1390	13.1088	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	735010	74	0.00
13/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	735110	74	735110	74	0.00
13/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	735210	74	735210	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	408420	41	0.00
13/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	408520	41	408520	41	0.00
13/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	408620	41	408620	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	400080	41	0.00
13/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	400280	41	400280	41	0.00
13/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	400180	41	400180	41	0.00
13/04/2021	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
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	728.42	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	157400	15	0.00
13/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	157200	15	157200	15	0.00
13/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	157300	15	157300	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	100	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	100	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
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

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	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	8.6830	0.1077	0.00
13/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
13/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3000	3.7000	96.3000	0.00
13/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	0.00
13/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
13/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.83	96.1600	3.8300	96.1600	0.00
13/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1350	3.8650	96.1350	30,000.00
13/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.12	95.8600	4.1200	95.8600	0.00
13/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7400	4.2400	95.7400	0.00
13/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.68	95.3000	4.6800	95.3000	471.00
13/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.81	95.1800	4.8100	95.1800	0.00
13/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8050	5.1850	94.8050	0.00
13/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.30	94.6900	5.2950	94.6900	0.00
13/04/2021	R023 On 06-May-21			Bond Future	5.17	105.8900	5.1660	105.8900	34,162.00
13/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4105	4	4105	4	0.00
13/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4088	4	4088	4	0.00
13/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4121	4	4121	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	5.3299	107.0015	0.00
13/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	449	0	449	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	R023 On 05-August-21	5.30	Call	Bond Future	441	0	441	0	0.00
13/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	433	0	433	0	0.00
13/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	493	1	493	1	0.00
13/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	486	0	486	0	0.00
13/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	480	0	480	0	0.00
13/04/2021	R023 On 04-November-21			Bond Future	5.50	104.2715	5.5021	104.2715	0.00
13/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	221	0	221	0	0.00
13/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	214	0	214	0	0.00
13/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	207	0	207	0	0.00
13/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	977	1	977	1	0.00
13/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	970	1	970	1	0.00
13/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	964	1	964	1	0.00
13/04/2021	R023 On 03-February-22			Bond Future	5.76	105.4384	5.7607	105.4384	0.00
13/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	262	0	262	0	0.00
13/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	258	0	258	0	0.00
13/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	266	0	266	0	0.00
13/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	968	1	968	1	0.00
13/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	981	1	981	1	0.00
13/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	975	1	975	1	0.00
13/04/2021	R023 On 05-May-22			Bond Future	6.24	102.6421	6.2371	102.6421	0.00
13/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	49	0	49	0	0.00
13/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	41	0	41	0	0.00
13/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	57	0	57	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	10.7658	88.4222	98,357.00
13/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9418	10	9418	10	0.00
13/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9365	10	9365	10	0.00
13/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2815	3	2815	3	0.00
13/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	802	1	802	1	600.00
13/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3239	3	3239	3	600.00
13/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12274	12	12274	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4016	4	4016	4	0.00
13/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1913	2	1913	2	1,650.00
13/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7618	8	7618	8	0.00
13/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9471	10	9471	10	0.00
13/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1142	1	1142	1	0.00
13/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	293	0	293	0	500.00
13/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5152	5	5152	5	0.00
13/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11558	12	11558	12	0.00
13/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	521	1	521	1	223.00
13/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	8	0	8	0	1,650.00
13/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3984	4	3984	4	0.00
13/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	338	0	338	0	1,650.00
13/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3190	3	3190	3	0.00
13/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	5	0	5	0	600.00
13/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2539	2	2539	2	500.00
13/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	5056	5	5056	5	0.00
13/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	37	0	37	0	0.00
13/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	36	0	36	0	0.00
13/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	106	0	106	0	223.00
13/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	572	1	572	1	223.00
13/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1631	2	1631	2	0.00
13/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	830	1	830	1	0.00
13/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1023	1	1023	1	500.00
13/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	35	0	35	0	0.00
13/04/2021	R035 On 05-August-21			Bond Future	10.99	89.3504	10.9917	89.3504	0.00
13/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3023	3	3023	3	0.00
13/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1314	1	1314	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	4990	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	48889	49	0.00
13/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2689	3	2689	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	49122	49	49122	49	0.00
13/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	49005	49	49005	49	0.00
13/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4415	4	4415	4	100.00
13/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7666	8	7666	8	0.00
13/04/2021	R035 On 04-November-21			Bond Future	11.21	85.8591	11.2147	85.8591	0.00
13/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14489	15	14489	15	0.00
13/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6506	7	6506	7	0.00
13/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2232	2	2232	2	782.00
13/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9464	10	9464	10	0.00
13/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9427	10	9427	10	0.00
13/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2036	2	2036	2	400.00
13/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3060	3	3060	3	400.00
13/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4326	4	4326	4	0.00
13/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9501	10	9501	10	0.00
13/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2095	2	2095	2	0.00
13/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5143	5	5143	5	782.00
13/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8479	8	8479	8	0.00
13/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3370	3	3370	3	782.00
13/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6756	7	6756	7	0.00
13/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	9022	9	9022	9	0.00
13/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2127	2	2127	2	0.00
13/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2111	2	2111	2	0.00
13/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	725	1	725	1	400.00
13/04/2021	R035 On 03-February-22			Bond Future	11.46	86.8202	11.4558	86.8202	0.00
13/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1320	1	1320	1	683.00
13/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4320	4	4320	4	0.00
13/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4752	5	4752	5	0.00
13/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4263	4	4263	4	0.00
13/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2843	3	2843	3	0.00
13/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4292	4	4292	4	0.00
13/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5624	6	5624	6	0.00
13/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5656	6	5656	6	0.00
13/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5138	5	5138	5	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5593	6	5593	6	0.00
13/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7745	8	7745	8	683.00
13/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12554	12	12554	12	0.00
13/04/2021	R035 On 05-May-22			Bond Future	11.71	83.2601	11.7105	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	456	0	0.00
13/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	400	0	400	0	0.00
13/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	343	0	343	0	0.00
13/04/2021	R186 On 06-May-21			Bond Future	7.52	117.2249	7.5218	117.2249	107,175.00
13/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14598	14	14598	14	0.00
13/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	603	1	603	1	0.00
13/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14557	14	14557	14	0.00
13/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14515	14	14515	14	0.00
13/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1265	1	1265	1	5,000.00
13/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
13/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	884	1	884	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	1692	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	7.7252	113.1752	110.00
13/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	4875	5	4875	5	0.00
13/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	4840	5	4840	5	0.00
13/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4805	5	4805	5	0.00
13/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	791	1	791	1	0.00
13/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	781	1	781	1	0.00
13/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	772	1	772	1	0.00
13/04/2021	R186 On 04-November-21			Bond Future	7.92	114.4213	7.9250	114.4213	0.00
13/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3126	3	3126	3	0.00
13/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3102	3	3102	3	0.00
13/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3078	3	3078	3	0.00
13/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2352	2	2352	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	R186 On 04-November-21	8.10	Put	Bond Future	2333	2	2333	2	0.00
13/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2314	2	2314	2	0.00
13/04/2021	R186 On 03-February-22			Bond Future	8.15	110.4206	8.1480	110.4206	0.00
13/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1260	1	1260	1	0.00
13/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1273	1	1273	1	0.00
13/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1287	1	1287	1	0.00
13/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4904	5	4904	5	0.00
13/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4934	5	4934	5	0.00
13/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4964	5	4964	5	0.00
13/04/2021	R186 On 05-May-22			Bond Future	8.42	111.5835	8.4167	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	382	1	0.00
13/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	422	1	422	1	0.00
13/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	461	1	461	1	0.00
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	10.6888	68.0423	26,085.00
13/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7926	8	7926	8	0.00
13/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1396	1	1396	1	0.00
13/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5054	5	5054	5	0.00
13/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	677	1	677	1	5,325.00
13/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3567	4	3567	4	0.00
13/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7836	8	7836	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	79	0	79	0	2,150.00
13/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	848	1	848	1	500.00
13/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	178	0	178	0	4,050.00
13/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2620	3	2620	3	0.00
13/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	362	0	362	0	0.00
13/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7971	8	7971	8	0.00
13/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7881	8	7881	8	0.00
13/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	50	0	50	0	0.00
13/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	47	0	47	0	8,350.00
13/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	922	1	922	1	3,500.00
13/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4351	4	4351	4	0.00
13/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5698	6	5698	6	0.00
13/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	52	0	52	0	0.00
13/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7177	7	7177	7	0.00
13/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	551	1	551	1	9,150.00
13/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	254	0	254	0	3,750.00
13/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3180	3	3180	3	0.00
13/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1892	2	1892	2	5,250.00
13/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	49	0	49	0	0.00
13/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2769	3	2769	3	0.00
13/04/2021	R209 On 05-August-21			Bond Future	10.89	68.7565	10.8879	68.7565	0.00
13/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6258	6	6258	6	0.00
13/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6222	6	6222	6	0.00
13/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6294	6	6294	6	0.00
13/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1564	2	1564	2	0.00
13/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1590	2	1590	2	0.00
13/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1577	2	1577	2	0.00
13/04/2021	R209 On 04-November-21			Bond Future	11.08	66.3731	11.0833	66.3731	2,255.00
13/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1298	1	1298	1	4,750.00
13/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7670	8	7670	8	0.00
13/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2909	3	2909	3	0.00
13/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7065	7	7065	7	0.00
13/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7704	8	7704	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7636	8	7636	8	0.00
13/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2225	2	2225	2	0.00
13/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2478	2	2478	2	6,500.00
13/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2237	2	2237	2	0.00
13/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2250	2	2250	2	0.00
13/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6089	6	6089	6	6,500.00
13/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10461	10	10461	10	0.00
13/04/2021	R209 On 03-February-22			Bond Future	11.29	67.1161	11.2893	67.1161	0.00
13/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3860	4	3860	4	0.00
13/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3835	4	3835	4	0.00
13/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3811	4	3811	4	0.00
13/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5214	5	5214	5	0.00
13/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5186	5	5186	5	0.00
13/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5158	5	5158	5	0.00
13/04/2021	R209 On 05-May-22			Bond Future	11.51	64.6835	11.5135	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	368	0	0.00
13/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	418	0	418	0	0.00
13/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	318	0	318	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	9.8384	83.8487	9,531.00
13/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10328	10	10328	10	0.00
13/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10282	10	10282	10	0.00
13/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10374	10	10374	10	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 06-May-21	11.91	Put	Bond Future	3	0	3	0	0.00
13/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	4	0	4	0	0.00
13/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	3	0	3	0	0.00
13/04/2021	R213 On 05-August-21			Bond Future	10.05	84.7288	10.0548	84.7288	200.00
13/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5328	5	5328	5	0.00
13/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3301	3	3301	3	0.00
13/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5614	6	5614	6	0.00
13/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1497	2	1497	2	0.00
13/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5578	6	5578	6	0.00
13/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5542	6	5542	6	0.00
13/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1519	2	1519	2	0.00
13/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1506	1	1506	1	0.00
13/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2851	3	2851	3	0.00
13/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5399	5	5399	5	0.00
13/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1492	1	1492	1	0.00
13/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1603	2	1603	2	0.00
13/04/2021	R213 On 04-November-21			Bond Future	10.27	82.1319	10.2696	82.1319	0.00
13/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6354	6	6354	6	0.00
13/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6321	6	6321	6	0.00
13/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6388	6	6388	6	0.00
13/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2247	2	2247	2	0.00
13/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2232	2	2232	2	0.00
13/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2218	2	2218	2	0.00
13/04/2021	R213 On 03-February-22			Bond Future	10.50	83.0511	10.5035	83.0511	0.00
13/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3420	3	3420	3	0.00
13/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2365	2	2365	2	0.00
13/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3188	3	3188	3	0.00
13/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2770	3	2770	3	0.00
13/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2064	2	2064	2	0.00
13/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2792	3	2792	3	0.00
13/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1065	1	1065	1	102.00
13/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	907	1	907	1	200.00
13/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2813	3	2813	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5471	5	5471	5	0.00
13/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6830	7	6830	7	200.00
13/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10964	11	10964	11	0.00
13/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	10145	10	10145	10	0.00
13/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5501	5	5501	5	0.00
13/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5532	5	5532	5	0.00
13/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4970	5	4970	5	200.00
13/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6174	6	6174	6	102.00
13/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4693	5	4693	5	102.00
13/04/2021	R213 On 05-May-22			Bond Future	10.75	80.3970	10.7547	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
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	505	0	0.00
13/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	602	0	602	0	0.00
13/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	554	0	554	0	0.00
13/04/2021	R214 On 06-May-21			Bond Future	10.99	65.4508	10.9926	65.4508	15,544.00
13/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6745	7	6745	7	0.00
13/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6701	7	6701	7	0.00
13/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6657	7	6657	7	0.00
13/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	132	0	132	0	0.00
13/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	128	0	128	0	0.00
13/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	125	0	125	0	0.00
13/04/2021	R214 On 05-August-21			Bond Future	11.19	66.1379	11.1873	66.1379	0.00
13/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6113	6	6113	6	0.00
13/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6149	6	6149	6	0.00
13/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6078	6	6078	6	0.00
13/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1773	2	1773	2	0.00
13/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1801	2	1801	2	0.00
13/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1787	2	1787	2	0.00
13/04/2021	R214 On 04-November-21			Bond Future	11.38	63.5885	11.3781	63.5885	0.00
13/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7761	8	7761	8	0.00
13/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7728	8	7728	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7695	8	7695	8	0.00
13/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2308	2	2308	2	0.00
13/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2282	2	2282	2	0.00
13/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2295	2	2295	2	0.00
13/04/2021	R214 On 03-February-22			Bond Future	11.58	64.3002	11.5827	64.3002	0.00
13/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4115	4	4115	4	0.00
13/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4090	4	4090	4	0.00
13/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4140	4	4140	4	0.00
13/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5105	5	5105	5	0.00
13/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5077	5	5077	5	0.00
13/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5050	5	5050	5	0.00
13/04/2021	R214 On 05-May-22			Bond Future	11.80	61.7004	11.7967	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	339	0	0.00
13/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	288	0	288	0	0.00
13/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	237	0	237	0	0.00
13/04/2021	R248 On 06-May-21			Bond Future	11.03	82.3541	11.0281	82.3541	135,329.00
13/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8579	9	8579	9	0.00
13/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8524	9	8524	9	0.00
13/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3464	4	3464	4	1,030.00
13/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1463	2	1463	2	1,030.00
13/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8634	9	8634	9	0.00
13/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	177	0	177	0	0.00
13/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1167	1	1167	1	0.00
13/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2813	3	2813	3	0.00
13/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	92	0	92	0	0.00
13/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	902	1	902	1	0.00
13/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6445	6	6445	6	0.00
13/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	97	0	97	0	0.00
13/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2380	2	2380	2	0.00
13/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	94	0	94	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	R248 On 05-August-21			Bond Future	11.22	83.2185	11.2250	83.2185	30,000.00
13/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1770	2	1770	2	1,000.00
13/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	918	1	918	1	0.00
13/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9339	9	9339	9	0.00
13/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9382	10	9382	10	0.00
13/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3898	4	3898	4	1,000.00
13/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1382	1	1382	1	1,300.00
13/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9425	10	9425	10	0.00
13/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2895	3	2895	3	1,300.00
13/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2025	2	2025	2	0.00
13/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1359	1	1359	1	0.00
13/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6532	6	6532	6	0.00
13/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1372	1	1372	1	0.00
13/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5184	5	5184	5	0.00
13/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7041	7	7041	7	0.00
13/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4070	4	4070	4	0.00
13/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1345	1	1345	1	0.00
13/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8216	8	8216	8	0.00
13/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10191	10	10191	10	0.00
13/04/2021	R248 On 04-November-21			Bond Future	11.42	79.7229	11.4182	79.7229	0.00
13/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10648	11	10648	11	0.00
13/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10610	11	10610	11	0.00
13/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10686	11	10686	11	0.00
13/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2090	2	2090	2	0.00
13/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2122	2	2122	2	0.00
13/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2106	2	2106	2	0.00
13/04/2021	R248 On 03-February-22			Bond Future	11.63	80.6152	11.6259	80.6152	0.00
13/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4939	5	4939	5	0.00
13/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4908	5	4908	5	0.00
13/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4876	5	4876	5	0.00
13/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5825	6	5825	6	0.00
13/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5894	6	5894	6	0.00
13/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5860	6	5860	6	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-May-22			Bond Future	11.84	77.0527	11.8434	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	335	0	0.00
13/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	209	0	209	0	0.00
13/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	272	0	272	0	0.00