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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
14/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	2025 On 06-May-21			Bond Future	151.99	151.0331	151.9915	151.0331	5,514.00
14/04/2021	2025 On 05-August-21			Bond Future	152.08	151.1296	152.0834	151.1296	0.00
14/04/2021	2025 On 04-November-21			Bond Future	153.83	152.8282	153.8334	152.8282	0.00
14/04/2021	2025 On 03-February-22			Bond Future	154.07	153.0205	154.0718	153.0205	0.00
14/04/2021	2025 On 05-May-22			Bond Future	155.75	154.6700	155.7519	154.6700	0.00
14/04/2021	2029 On 06-May-21			Bond Future	110.62	109.3089	110.6167	109.3089	2,899.00
14/04/2021	2029 On 05-August-21			Bond Future	111.79	110.4832	111.7942	110.4832	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
14/04/2021	2029 On 04-November-21			Bond Future	111.93	110.5776	111.9331	110.5776	0.00
14/04/2021	2029 On 03-February-22			Bond Future	113.24	111.8406	113.2367	111.8406	0.00
14/04/2021	2029 On 05-May-22			Bond Future	113.30	111.8755	113.3007	111.8755	0.00
14/04/2021	2030 On 06-May-21			Bond Future	9.26	93.9687	9.2628	93.9687	114,951.00
14/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12503	12	12503	12	0.00
14/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	680	0	680	0	0.00
14/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	102	0	102	0	0.00
14/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	533	0	533	0	0.00
14/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	410	0	410	0	300.00
14/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1281	1	1281	1	0.00
14/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7849	7	7849	7	0.00
14/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12457	12	12457	12	0.00
14/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12410	12	12410	12	0.00
14/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	595	0	595	0	0.00
14/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	773	1	773	1	0.00
14/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1363	1	1363	1	0.00
14/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1658	1	1658	1	0.00
14/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1420	1	1420	1	300.00
14/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8879	8	8879	8	0.00
14/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3885	3	3885	3	0.00
14/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	19	0	19	0	700.00
14/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4439	4	4439	4	0.00
14/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1102	1	1102	1	0.00
14/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	208	0	208	0	0.00
14/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1737	2	1737	2	0.00
14/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	9	0	9	0	300.00
14/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1379	2	1379	2	0.00
14/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1435	2	1435	2	0.00
14/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2262	3	2262	3	5,000.00
14/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	21	0	21	0	0.00
14/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1522	2	1522	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
14/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7653	8	7653	8	0.00
14/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	291	0	291	0	700.00
14/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2660	3	2660	3	2,500.00
14/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1170	2	1170	2	0.00
14/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3229	4	3229	4	0.00
14/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2829	3	2829	3	0.00
14/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	2456	3	2456	3	2,500.00
14/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5350	6	5350	6	0.00
14/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2030 On 05-August-21			Bond Future	9.48	90.9497	9.4844	90.9497	0.00
14/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3733	3	3733	3	0.00
14/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5629	5	5629	5	0.00
14/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	306	0	306	0	200.00
14/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1700	1	1700	1	600.00
14/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6127	6	6127	6	0.00
14/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1477	1	1477	1	479.00
14/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5076	5	5076	5	0.00
14/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1390	1	1390	1	200.00
14/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2866	3	2866	3	600.00
14/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12978	12	12978	12	0.00
14/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6049	5	6049	5	0.00
14/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6088	6	6088	6	0.00
14/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1199	1	1199	1	0.00
14/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1211	1	1211	1	0.00
14/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	131	0	131	0	600.00
14/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10660	11	10660	11	0.00
14/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1348	2	1348	2	200.00
14/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5309	6	5309	6	0.00
14/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1187	1	1187	1	0.00
14/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3053	3	3053	3	0.00
14/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4654	5	4654	5	0.00
14/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2309	3	2309	3	479.00
14/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5111	6	5111	6	0.00

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14/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1563	2	1563	2	479.00
14/04/2021	2030 On 04-November-21			Bond Future	9.69	91.9513	9.6866	91.9513	0.00
14/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4342	4	4342	4	1,102.00
14/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1777	2	1777	2	300.00
14/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9618	9	9618	9	0.00
14/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6623	6	6623	6	0.00
14/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6552	6	6552	6	0.00
14/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2573	2	2573	2	1,102.00
14/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8964	8	8964	8	0.00
14/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6587	6	6587	6	0.00
14/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1105	1	1105	1	300.00
14/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6748	7	6748	7	0.00
14/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1001	1	1001	1	300.00
14/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1959	2	1959	2	0.00
14/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1973	2	1973	2	0.00
14/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8935	10	8935	10	0.00
14/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1946	2	1946	2	0.00
14/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5170	6	5170	6	0.00
14/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1181	1	1181	1	1,102.00
14/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3233	4	3233	4	0.00
14/04/2021	2030 On 03-February-22			Bond Future	9.91	88.9762	9.9092	88.9762	0.00
14/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3577	3	3577	3	0.00
14/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2777	2	2777	2	0.00
14/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2755	2	2755	2	0.00
14/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1144	1	1144	1	101.00
14/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2584	2	2584	2	0.00
14/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2798	2	2798	2	0.00
14/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5161	6	5161	6	0.00
14/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5471	6	5471	6	101.00
14/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9269	10	9269	10	0.00
14/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5222	6	5222	6	0.00
14/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5191	6	5191	6	0.00
14/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4234	5	4234	5	101.00

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14/04/2021	2030 On 05-May-22			Bond Future	10.16	89.9131	10.1641	89.9131	0.00
14/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	126	0	126	0	0.00
14/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	175	0	175	0	0.00
14/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	224	0	224	0	0.00
14/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	1	0	1	0.00
14/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	1	0	1	0.00
14/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	1	0	1	0.00
14/04/2021	2032 On 06-May-21			Bond Future	10.04	88.3751	10.0371	88.3751	137,085.00
14/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11345	10	11345	10	0.00
14/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11295	10	11295	10	0.00
14/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2601	2	2601	2	736.00
14/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11394	11	11394	11	0.00
14/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13583	13	13583	13	0.00
14/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	3	0	3	0	0.00
14/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	3	0	3	0	0.00
14/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
14/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	865	1	865	1	0.00
14/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	3	0	3	0	0.00
14/04/2021	2032 On 05-August-21			Bond Future	10.26	89.3024	10.2576	89.3024	0.00
14/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7310	7	7310	7	0.00
14/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7351	7	7351	7	0.00
14/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7393	7	7393	7	0.00
14/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1232	1	1232	1	0.00
14/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1243	1	1243	1	0.00
14/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1254	1	1254	1	0.00
14/04/2021	2032 On 04-November-21			Bond Future	10.47	86.1399	10.4698	86.1399	21.00
14/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12677	12	12677	12	0.00
14/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1720	1	1720	1	700.00
14/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8523	8	8523	8	0.00
14/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8446	8	8446	8	0.00
14/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8484	8	8484	8	0.00
14/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2624	2	2624	2	700.00
14/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1890	2	1890	2	0.00

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14/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1914	2	1914	2	0.00
14/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8493	9	8493	9	0.00
14/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1902	2	1902	2	0.00
14/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	733	1	733	1	700.00
14/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6341	7	6341	7	0.00
14/04/2021	2032 On 03-February-22			Bond Future	10.70	87.1041	10.6970	87.1041	0.00
14/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2995	3	2995	3	0.00
14/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1327	1	1327	1	97.00
14/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1072	1	1072	1	198.00
14/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3733	3	3733	3	0.00
14/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3759	3	3759	3	0.00
14/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2324	2	2324	2	0.00
14/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4326	4	4326	4	0.00
14/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3681	3	3681	3	0.00
14/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3707	3	3707	3	0.00
14/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5184	6	5184	6	0.00
14/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5215	6	5215	6	0.00
14/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5124	6	5124	6	198.00
14/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4529	5	4529	5	97.00
14/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7369	8	7369	8	198.00
14/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	11652	12	11652	12	0.00
14/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5154	6	5154	6	0.00
14/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6117	7	6117	7	97.00
14/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10451	11	10451	11	0.00
14/04/2021	2032 On 05-May-22			Bond Future	10.95	83.8775	10.9497	83.8775	0.00
14/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	476	0	476	0	0.00
14/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	371	0	371	0	0.00
14/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	424	0	424	0	0.00
14/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	1	0	1	0.00
14/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	1	0	1	0.00
14/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2033 On 06-May-21			Bond Future	105.13	103.8055	105.1291	103.8055	9,985.00
14/04/2021	2033 On 05-August-21			Bond Future	106.25	104.9206	106.2482	104.9206	0.00

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14/04/2021	2033 On 04-November-21			Bond Future	106.25	104.8785	106.2492	104.8785	0.00
14/04/2021	2033 On 03-February-22			Bond Future	107.49	106.0764	107.4866	106.0764	0.00
14/04/2021	2033 On 05-May-22			Bond Future	107.41	105.9692	107.4079	105.9692	0.00
14/04/2021	2037 On 06-May-21			Bond Future	10.81	84.0270	10.8126	84.0270	128,440.00
14/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	9656	9	9656	9	0.00
14/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	9603	9	9603	9	0.00
14/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	9551	9	9551	9	0.00
14/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	32	0	32	0	0.00
14/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	35	0	35	0	0.00
14/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	34	0	34	0	0.00
14/04/2021	2037 On 05-August-21			Bond Future	11.03	80.6534	11.0336	80.6534	0.00
14/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8512	8	8512	8	0.00
14/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8600	8	8600	8	0.00
14/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8556	8	8556	8	0.00
14/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1302	2	1302	2	0.00
14/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1312	2	1312	2	0.00
14/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1291	2	1291	2	0.00
14/04/2021	2037 On 04-November-21			Bond Future	11.24	81.5418	11.2355	81.5418	0.00
14/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10664	10	10664	10	0.00
14/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10627	10	10627	10	0.00
14/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8588	8	8588	8	0.00
14/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5643	5	5643	5	600.00
14/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10702	10	10702	10	0.00
14/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1782	2	1782	2	0.00
14/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2448	3	2448	3	600.00
14/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4106	5	4106	5	0.00
14/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1795	2	1795	2	0.00
14/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1768	2	1768	2	0.00
14/04/2021	2037 On 03-February-22			Bond Future	11.45	78.2002	11.4542	78.2002	0.00
14/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	5082	5	5082	5	0.00
14/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	5052	5	5052	5	0.00
14/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	5021	4	5021	4	0.00
14/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4988	6	4988	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
14/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5046	6	5046	6	0.00
14/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5017	6	5017	6	0.00
14/04/2021	2037 On 05-May-22			Bond Future	11.69	79.0232	11.6949	79.0232	0.00
14/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	829	0	829	0	0.00
14/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	716	0	716	0	0.00
14/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	773	0	773	0	0.00
14/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2038 On 06-May-21			Bond Future	119.47	117.3873	119.4691	117.3873	8,039.00
14/04/2021	2038 On 05-August-21			Bond Future	119.02	116.9316	119.0240	116.9316	0.00
14/04/2021	2038 On 04-November-21			Bond Future	120.39	118.2460	120.3939	118.2460	0.00
14/04/2021	2038 On 03-February-22			Bond Future	120.05	117.8494	120.0488	117.8494	0.00
14/04/2021	2038 On 05-May-22			Bond Future	121.36	119.1193	121.3576	119.1193	0.00
14/04/2021	2040 On 06-May-21			Bond Future	10.92	86.2111	10.9162	86.2111	84,838.00
14/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9604	9	9604	9	0.00
14/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9548	9	9548	9	0.00
14/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	14692	14	14692	14	0.00
14/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	9659	9	9659	9	0.00
14/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1544	1	1544	1	300.00
14/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4858	4	4858	4	300.00
14/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	439	1	439	1	0.00
14/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	44	0	44	0	0.00
14/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2146	3	2146	3	0.00
14/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	1	0	1	0	300.00
14/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	47	0	47	0	0.00
14/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	45	0	45	0	0.00
14/04/2021	2040 On 05-August-21			Bond Future	11.13	82.6101	11.1314	82.6101	0.00
14/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5499	5	5499	5	900.00
14/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	19898	19	19898	19	0.00
14/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9642	9	9642	9	0.00
14/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9595	9	9595	9	0.00
14/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9549	9	9549	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
14/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3659	3	3659	3	900.00
14/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1239	1	1239	1	0.00
14/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4211	5	4211	5	0.00
14/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1259	2	1259	2	0.00
14/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	70	0	70	0	900.00
14/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1249	1	1249	1	0.00
14/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2754	3	2754	3	0.00
14/04/2021	2040 On 04-November-21			Bond Future	11.33	83.5201	11.3277	83.5201	0.00
14/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	11254	10	11254	10	0.00
14/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	11215	10	11215	10	0.00
14/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	11175	10	11175	10	0.00
14/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1880	2	1880	2	0.00
14/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1866	2	1866	2	0.00
14/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1851	2	1851	2	0.00
14/04/2021	2040 On 03-February-22			Bond Future	11.54	79.9504	11.5402	79.9504	0.00
14/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5461	5	5461	5	0.00
14/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5428	5	5428	5	0.00
14/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5494	5	5494	5	0.00
14/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5239	6	5239	6	0.00
14/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5208	6	5208	6	0.00
14/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5178	6	5178	6	0.00
14/04/2021	2040 On 05-May-22			Bond Future	11.77	80.7918	11.7732	80.7918	0.00
14/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	836	0	836	0	0.00
14/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	775	0	775	0	0.00
14/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	896	0	896	0	0.00
14/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2044 On 06-May-21			Bond Future	10.96	82.8807	10.9641	82.8807	61,307.00
14/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9454	8	9454	8	0.00
14/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	1003	1	1003	1	3,100.00
14/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6364	5	6364	5	0.00
14/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3460	3	3460	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
14/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9399	8	9399	8	0.00
14/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9343	8	9343	8	0.00
14/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3702	3	3702	3	0.00
14/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5752	5	5752	5	0.00
14/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2344	2	2344	2	0.00
14/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9732	9	9732	9	0.00
14/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	44	0	44	0	3,100.00
14/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	282	0	282	0	3,100.00
14/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	735	1	735	1	3,100.00
14/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	53	0	53	0	0.00
14/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	52	0	52	0	0.00
14/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	214	0	214	0	0.00
14/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	824	1	824	1	0.00
14/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1399	2	1399	2	3,100.00
14/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	50	0	50	0	0.00
14/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2894	4	2894	4	0.00
14/04/2021	2044 On 05-August-21			Bond Future	11.17	79.3698	11.1702	79.3698	0.00
14/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9981	9	9981	9	0.00
14/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9938	9	9938	9	0.00
14/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	10025	9	10025	9	0.00
14/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1157	1	1157	1	0.00
14/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1169	1	1169	1	0.00
14/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1182	1	1182	1	0.00
14/04/2021	2044 On 04-November-21			Bond Future	11.36	80.2441	11.3580	80.2441	0.00
14/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	11117	10	11117	10	0.00
14/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	11078	10	11078	10	0.00
14/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	11156	10	11156	10	0.00
14/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1917	2	1917	2	0.00
14/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1946	2	1946	2	0.00
14/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1932	2	1932	2	0.00
14/04/2021	2044 On 03-February-22			Bond Future	11.56	76.7629	11.5609	76.7629	0.00
14/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5534	5	5534	5	0.00
14/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5469	5	5469	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
14/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5501	5	5501	5	0.00
14/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5251	6	5251	6	0.00
14/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5282	6	5282	6	0.00
14/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5220	6	5220	6	0.00
14/04/2021	2044 On 05-May-22			Bond Future	11.78	77.5708	11.7831	77.5708	0.00
14/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	905	0	905	0	0.00
14/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	783	0	783	0	0.00
14/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	844	0	844	0	0.00
14/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
14/04/2021	2046 On 06-May-21			Bond Future	105.68	105.6457	105.6823	105.6457	15,133.00
14/04/2021	2046 On 05-August-21			Bond Future	106.81	106.7805	106.8074	106.7805	0.00
14/04/2021	2046 On 04-November-21			Bond Future	106.23	106.1782	106.2337	106.1782	0.00
14/04/2021	2046 On 03-February-22			Bond Future	107.47	107.3911	107.4711	107.3911	0.00
14/04/2021	2046 On 05-May-22			Bond Future	106.80	106.7089	106.8030	106.7089	0.00
14/04/2021	2050 On 06-May-21			Bond Future	109.87	109.2210	109.8745	109.2210	11,044.00
14/04/2021	2050 On 05-August-21			Bond Future	109.12	108.4724	109.1223	108.4724	0.00
14/04/2021	2050 On 04-November-21			Bond Future	110.38	109.6915	110.3780	109.6915	0.00
14/04/2021	2050 On 03-February-22			Bond Future	109.72	109.0025	109.7213	109.0025	0.00
14/04/2021	2050 On 05-May-22			Bond Future	110.92	110.1771	110.9175	110.1771	0.00
14/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	AL37 On 06-May-21			Index Future	781.72	777.9720	781.7170	777.9720	0.00
14/04/2021	AL37 On 05-August-21			Index Future	789.76	786.0400	789.7550	786.0400	0.00
14/04/2021	AL37 On 04-November-21			Index Future	798.74	794.7660	798.7370	794.7660	0.00
14/04/2021	AL37 On 03-February-22			Index Future	807.85	803.6520	807.8480	803.6520	0.00
14/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
14/04/2021	AL7T On 06-May-21			Index Future	868.73	861.3510	868.7270	861.3510	0.00
14/04/2021	AL7T On 05-August-21			Index Future	877.66	870.2840	877.6590	870.2840	0.00
14/04/2021	AL7T On 04-November-21			Index Future	887.64	879.9450	887.6410	879.9450	0.00
14/04/2021	AL7T On 03-February-22			Index Future	897.77	889.7830	897.7660	889.7830	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
14/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
14/04/2021	ALBI On 06-May-21			Index Future	768.32	761.3970	768.3180	761.3970	299.00
14/04/2021	ALBI On 05-August-21			Index Future	776.22	769.2930	776.2190	769.2930	0.00
14/04/2021	ALBI On 04-November-21			Index Future	785.05	777.8330	785.0470	777.8330	0.00
14/04/2021	ALBI On 03-February-22			Index Future	794.00	786.5290	794.0020	786.5290	0.00
14/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
14/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	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
14/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2021	ES33 On 06-May-21			Bond Future	11.51	74.2926	11.5055	74.2926	350.00
14/04/2021	ES33 On 05-August-21			Bond Future	11.76	75.0907	11.7630	75.0907	0.00
14/04/2021	ES33 On 04-November-21			Bond Future	12.01	72.1595	12.0145	72.1595	0.00
14/04/2021	ES33 On 03-February-22			Bond Future	12.29	72.9843	12.2867	72.9843	0.00
14/04/2021	ES33 On 05-May-22			Bond Future	12.58	69.9948	12.5797	69.9948	0.00
14/04/2021	ES42 On 06-May-21			Bond Future	11.92	73.2878	11.9163	73.2878	4,779.00
14/04/2021	ES42 On 05-August-21			Bond Future	12.16	74.0751	12.1555	74.0751	0.00
14/04/2021	ES42 On 04-November-21			Bond Future	12.39	70.6497	12.3910	70.6497	0.00
14/04/2021	ES42 On 03-February-22			Bond Future	12.64	71.4574	12.6370	71.4574	0.00
14/04/2021	ES42 On 05-May-22			Bond Future	12.91	67.9692	12.9104	67.9692	0.00
14/04/2021	GOVI On 06-May-21			GOVI	758.96	752.1910	758.9550	752.1910	988.00
14/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	802650	74	802650	74	0.00
14/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	802750	74	802750	74	0.00
14/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	802850	74	802850	74	0.00
14/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-August-21			GOVI	766.76	759.9920	766.7600	759.9920	0.00
14/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	476100	41	476100	41	0.00
14/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	476200	41	476200	41	0.00
14/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	476300	41	476300	41	0.00
14/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 04-November-21			GOVI	775.48	768.4280	775.4800	768.4280	0.00
14/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	470600	40	470600	40	0.00
14/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	470800	40	470800	40	0.00
14/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	470700	40	470700	40	0.00
14/04/2021	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
14/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 03-February-22			GOVI	784.33	777.0200	784.3260	777.0200	0.00
14/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	84340	16	84340	16	0.00
14/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	84140	16	84140	16	0.00
14/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	84240	16	84240	16	0.00
14/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
14/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
14/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
14/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2021	IGOV On 06-May-21			Index Future	285.58	283.3830	285.5820	283.3830	897.00
14/04/2021	IGOV On 05-August-21			Index Future	288.59	286.3920	288.5900	286.3920	0.00
14/04/2021	IGOV On 04-November-21			Index Future	291.94	289.6410	291.9420	289.6410	0.00
14/04/2021	IGOV On 03-February-22			Index Future	295.34	292.9480	295.3410	292.9480	0.00
14/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
14/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
14/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4300	89.4200	89.4300	0.00
14/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7300	90.7100	90.7300	51.00
14/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.16	90.2000	90.1600	90.2000	0.00
14/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3900	90.3300	90.3900	0.00
14/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.53	93.6200	93.5300	93.6200	0.00
14/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.11	94.2200	94.1100	94.2200	0.00
14/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.58	86.7000	86.5800	86.7000	0.00
14/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.20	92.3300	92.2000	92.3300	0.00
14/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.81	81.3400	80.8100	81.3400	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
14/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.43	78.0000	77.4300	78.0000	0.00
14/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.94	76.5500	75.9400	76.5500	0.00
14/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.06	78.7000	78.0600	78.7000	0.00
14/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.15	82.8300	82.1500	82.8300	0.00
14/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.73	81.4500	80.7300	81.4500	0.00
14/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.89	83.6400	82.8900	83.6400	0.00
14/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.77	89.5500	88.7700	89.5500	0.00
14/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.25	90.0700	89.2500	90.0700	0.00
14/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.37	83.2400	82.3700	83.2400	0.00
14/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.27	91.1300	90.2700	91.1300	0.00
14/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.66	96.3250	3.6550	96.3250	0.00
14/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3000	3.6900	96.3000	0.00
14/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2650	3.7050	96.2650	0.00
14/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2300	3.7300	96.2300	0.00
14/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.1700	3.7800	96.1700	0.00
14/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.1350	3.8150	96.1350	30,000.00
14/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.8800	4.0400	95.8800	0.00
14/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.18	95.7600	4.1750	95.7600	0.00
14/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.60	95.3200	4.6000	95.3200	471.00
14/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.72	95.1900	4.7200	95.1900	0.00
14/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.10	94.8150	5.0950	94.8150	0.00
14/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.21	94.7050	5.2050	94.7050	0.00
14/04/2021	R023 On 06-May-21			Bond Future	5.06	105.9024	5.0573	105.9024	33,788.00
14/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4296	4	4296	4	0.00
14/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4279	4	4279	4	0.00
14/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4312	4	4312	4	0.00
14/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R023 On 05-August-21			Bond Future	5.21	107.0135	5.2093	107.0135	0.00
14/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	543	0	543	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
14/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	534	0	534	0	0.00
14/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	524	0	524	0	0.00
14/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	402	0	402	0	0.00
14/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	396	0	396	0	0.00
14/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	391	0	391	0	0.00
14/04/2021	R023 On 04-November-21			Bond Future	5.34	104.2833	5.3351	104.2833	0.00
14/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	286	0	286	0	0.00
14/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	278	0	278	0	0.00
14/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	270	0	270	0	0.00
14/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	827	1	827	1	0.00
14/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	822	1	822	1	0.00
14/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	817	1	817	1	0.00
14/04/2021	R023 On 03-February-22			Bond Future	5.53	105.4501	5.5285	105.4501	0.00
14/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	341	0	341	0	0.00
14/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	337	0	337	0	0.00
14/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	346	0	346	0	0.00
14/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	809	1	809	1	0.00
14/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	821	1	821	1	0.00
14/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	815	1	815	1	0.00
14/04/2021	R023 On 05-May-22			Bond Future	5.91	102.6542	5.9143	102.6542	0.00
14/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	303	0	303	0	0.00
14/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	295	0	295	0	0.00
14/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	311	0	311	0	0.00
14/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 06-May-21			Bond Future	10.61	88.2758	10.6071	88.2758	98,309.00
14/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10423	9	10423	9	0.00
14/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10370	9	10370	9	0.00
14/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3505	3	3505	3	0.00
14/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	1117	1	1117	1	600.00
14/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3978	3	3978	3	600.00
14/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13296	12	13296	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
14/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4828	4	4828	4	0.00
14/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2470	2	2470	2	1,650.00
14/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8593	8	8593	8	0.00
14/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10477	9	10477	9	0.00
14/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1544	1	1544	1	0.00
14/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	440	0	440	0	500.00
14/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6039	5	6039	5	0.00
14/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	12578	12	12578	12	0.00
14/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	752	1	752	1	223.00
14/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	3	0	3	0	1,650.00
14/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3190	4	3190	4	0.00
14/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	201	0	201	0	1,650.00
14/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2480	3	2480	3	0.00
14/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	2	0	2	0	600.00
14/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1917	3	1917	3	500.00
14/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4179	5	4179	5	0.00
14/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	18	0	18	0	0.00
14/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	17	0	17	0	0.00
14/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	57	0	57	0	223.00
14/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	360	1	360	1	223.00
14/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1164	2	1164	2	0.00
14/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	545	1	545	1	0.00
14/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	689	1	689	1	500.00
14/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	16	0	16	0	0.00
14/04/2021	R035 On 05-August-21			Bond Future	10.83	89.2020	10.8277	89.2020	0.00
14/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3502	3	3502	3	0.00
14/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1586	1	1586	1	100.00
14/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5629	5	5629	5	0.00
14/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47862	49	47862	49	0.00
14/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2302	3	2302	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
14/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48096	49	48096	49	0.00
14/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47979	49	47979	49	0.00
14/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3867	4	3867	4	100.00
14/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6912	8	6912	8	0.00
14/04/2021	R035 On 04-November-21			Bond Future	11.04	85.7089	11.0401	85.7089	0.00
14/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15438	14	15438	14	0.00
14/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7181	7	7181	7	0.00
14/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2581	2	2581	2	782.00
14/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10262	9	10262	9	0.00
14/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10223	9	10223	9	0.00
14/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2362	2	2362	2	400.00
14/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3495	3	3495	3	400.00
14/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4864	4	4864	4	0.00
14/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10300	10	10300	10	0.00
14/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1833	2	1833	2	0.00
14/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4620	5	4620	5	782.00
14/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7767	8	7767	8	0.00
14/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2984	3	2984	3	782.00
14/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6129	7	6129	7	0.00
14/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8287	9	8287	9	0.00
14/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1862	2	1862	2	0.00
14/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1848	2	1848	2	0.00
14/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	612	1	612	1	400.00
14/04/2021	R035 On 03-February-22			Bond Future	11.27	86.6681	11.2703	86.6681	0.00
14/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1556	1	1556	1	683.00
14/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4863	4	4863	4	0.00
14/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5327	5	5327	5	0.00
14/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4803	4	4803	4	0.00
14/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3259	3	3259	3	0.00
14/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4833	4	4833	4	0.00
14/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5073	6	5073	6	0.00
14/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5102	6	5102	6	0.00
14/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4620	5	4620	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
14/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5044	6	5044	6	0.00
14/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7068	8	7068	8	683.00
14/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11697	13	11697	13	0.00
14/04/2021	R035 On 05-May-22			Bond Future	11.52	83.1066	11.5151	83.1066	0.00
14/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	772	0	772	0	0.00
14/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	715	0	715	0	0.00
14/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	658	0	658	0	0.00
14/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 06-May-21			Bond Future	7.40	117.4841	7.4035	117.4841	107,032.00
14/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15177	15	15177	15	0.00
14/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	804	1	804	1	0.00
14/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15136	15	15136	15	0.00
14/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15095	15	15095	15	0.00
14/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1593	1	1593	1	5,000.00
14/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	632	1	632	1	5,000.00
14/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1314	2	1314	2	15,177.00
14/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 05-August-21			Bond Future	7.60	113.4366	7.6019	113.4366	110.00
14/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5321	5	5321	5	0.00
14/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5285	5	5285	5	0.00
14/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5249	5	5249	5	0.00
14/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	660	1	660	1	0.00
14/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	652	1	652	1	0.00
14/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	644	1	644	1	0.00
14/04/2021	R186 On 04-November-21			Bond Future	7.79	114.6851	7.7869	114.6851	0.00
14/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3473	3	3473	3	0.00
14/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3447	3	3447	3	0.00
14/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3421	3	3421	3	0.00
14/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2084	2	2084	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
14/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2066	2	2066	2	0.00
14/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2049	2	2049	2	0.00
14/04/2021	R186 On 03-February-22			Bond Future	7.99	110.6872	7.9945	110.6872	0.00
14/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1462	1	1462	1	0.00
14/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1477	1	1477	1	0.00
14/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1492	1	1492	1	0.00
14/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4466	5	4466	5	0.00
14/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4495	5	4495	5	0.00
14/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4523	5	4523	5	0.00
14/04/2021	R186 On 05-May-22			Bond Future	8.25	111.8531	8.2488	111.8531	0.00
14/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	203	0	203	0	0.00
14/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	243	0	243	0	0.00
14/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	282	0	282	0	0.00
14/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R197 On 06-May-21			Bond Future	321.81	321.3353	321.8072	321.3353	2,993.00
14/04/2021	R197 On 05-August-21			Bond Future	317.25	316.8075	317.2535	316.8075	13.00
14/04/2021	R197 On 04-November-21			Bond Future	320.90	320.3683	320.9043	320.3683	0.00
14/04/2021	R197 On 03-February-22			Bond Future	316.57	315.9518	316.5651	315.9518	0.00
14/04/2021	R197 On 05-May-22			Bond Future	320.02	319.3562	320.0156	319.3562	0.00
14/04/2021	R202 On 06-May-21			Bond Future	235.27	232.6314	235.2694	232.6314	9,281.00
14/04/2021	R202 On 05-August-21			Bond Future	233.54	230.8920	233.5356	230.8920	0.00
14/04/2021	R202 On 04-November-21			Bond Future	236.22	233.4869	236.2227	233.4869	0.00
14/04/2021	R202 On 03-February-22			Bond Future	234.68	231.8642	234.6837	231.8642	0.00
14/04/2021	R202 On 05-May-22			Bond Future	237.24	234.3632	237.2424	234.3632	0.00
14/04/2021	R209 On 06-May-21			Bond Future	10.54	67.9700	10.5412	67.9700	26,085.00
14/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8730	8	8730	8	0.00
14/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1777	1	1777	1	0.00
14/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5784	5	5784	5	0.00
14/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	905	1	905	1	5,325.00
14/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4211	4	4211	4	0.00
14/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8639	8	8639	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
14/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	116	0	116	0	2,150.00
14/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	1118	1	1118	1	500.00
14/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	255	0	255	0	4,050.00
14/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3175	3	3175	3	0.00
14/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	502	0	502	0	0.00
14/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8776	8	8776	8	0.00
14/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8685	8	8685	8	0.00
14/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	27	0	27	0	0.00
14/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	25	0	25	0	8,350.00
14/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	650	1	650	1	3,500.00
14/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3663	4	3663	4	0.00
14/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4947	6	4947	6	0.00
14/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	28	0	28	0	0.00
14/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6387	7	6387	7	0.00
14/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	367	1	367	1	9,150.00
14/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	157	0	157	0	3,750.00
14/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2581	3	2581	3	0.00
14/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1446	2	1446	2	5,250.00
14/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	26	0	26	0	0.00
14/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2212	3	2212	3	0.00
14/04/2021	R209 On 05-August-21			Bond Future	10.74	68.6832	10.7359	68.6832	0.00
14/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6863	6	6863	6	0.00
14/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6826	6	6826	6	0.00
14/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6900	6	6900	6	0.00
14/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1341	2	1341	2	0.00
14/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1364	2	1364	2	0.00
14/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1353	2	1353	2	0.00
14/04/2021	R209 On 04-November-21			Bond Future	10.92	66.2986	10.9222	66.2986	2,255.00
14/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1498	1	1498	1	4,750.00
14/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8286	8	8286	8	0.00
14/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3268	3	3268	3	0.00
14/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7659	7	7659	7	0.00
14/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8321	8	8321	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
14/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8251	8	8251	8	0.00
14/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1985	2	1985	2	0.00
14/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2216	2	2216	2	6,500.00
14/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1997	2	1997	2	0.00
14/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2008	2	2008	2	0.00
14/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5592	6	5592	6	6,500.00
14/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9804	10	9804	10	0.00
14/04/2021	R209 On 03-February-22			Bond Future	11.12	67.0408	11.1192	67.0408	0.00
14/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4295	4	4295	4	0.00
14/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4269	4	4269	4	0.00
14/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4243	4	4243	4	0.00
14/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4765	5	4765	5	0.00
14/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4738	5	4738	5	0.00
14/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4712	5	4712	5	0.00
14/04/2021	R209 On 05-May-22			Bond Future	11.33	64.6075	11.3350	64.6075	0.00
14/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	582	0	582	0	0.00
14/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	481	0	481	0	0.00
14/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	531	0	531	0	0.00
14/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R210 On 06-May-21			Bond Future	203.73	201.5114	203.7297	201.5114	1,487.00
14/04/2021	R210 On 05-August-21			Bond Future	205.90	203.6763	205.8984	203.6763	0.00
14/04/2021	R210 On 04-November-21			Bond Future	205.53	203.2328	205.5347	203.2328	0.00
14/04/2021	R210 On 03-February-22			Bond Future	207.93	205.5542	207.9285	205.5542	0.00
14/04/2021	R210 On 05-May-22			Bond Future	207.41	204.9810	207.4068	204.9810	0.00
14/04/2021	R212 On 06-May-21			Bond Future	171.95	171.8627	171.9469	171.8627	3,405.00
14/04/2021	R212 On 05-August-21			Bond Future	171.45	171.3838	171.4521	171.3838	0.00
14/04/2021	R212 On 04-November-21			Bond Future	173.43	173.3102	173.4252	173.3102	0.00
14/04/2021	R213 On 06-May-21			Bond Future	9.70	83.7509	9.7002	83.7509	9,521.00
14/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11086	10	11086	10	0.00
14/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11040	10	11040	10	0.00
14/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11131	10	11131	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
14/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	1	0	1	0	0.00
14/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	1	0	1	0	0.00
14/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	1	0	1	0	0.00
14/04/2021	R213 On 05-August-21			Bond Future	9.91	84.6296	9.9123	84.6296	200.00
14/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5860	5	5860	5	0.00
14/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3713	3	3713	3	0.00
14/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6159	6	6159	6	0.00
14/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1742	1	1742	1	0.00
14/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6121	6	6121	6	0.00
14/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6084	6	6084	6	0.00
14/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1301	2	1301	2	0.00
14/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1289	2	1289	2	0.00
14/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2504	3	2504	3	0.00
14/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4885	5	4885	5	0.00
14/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1277	1	1277	1	0.00
14/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1375	2	1375	2	0.00
14/04/2021	R213 On 04-November-21			Bond Future	10.12	82.0313	10.1167	82.0313	0.00
14/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6896	6	6896	6	0.00
14/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6862	6	6862	6	0.00
14/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6931	6	6931	6	0.00
14/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1998	2	1998	2	0.00
14/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1985	2	1985	2	0.00
14/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1972	2	1972	2	0.00
14/04/2021	R213 On 03-February-22			Bond Future	10.34	82.9492	10.3400	82.9492	0.00
14/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3814	3	3814	3	0.00
14/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2678	2	2678	2	0.00
14/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3565	3	3565	3	0.00
14/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3116	3	3116	3	0.00
14/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2347	2	2347	2	0.00
14/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3139	3	3139	3	0.00
14/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1238	1	1238	1	102.00
14/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1059	1	1059	1	200.00
14/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3162	3	3162	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
14/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5002	5	5002	5	0.00
14/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6295	7	6295	7	200.00
14/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10298	11	10298	11	0.00
14/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	9500	10	9500	10	0.00
14/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5031	6	5031	6	0.00
14/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5060	6	5060	6	0.00
14/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4530	5	4530	5	200.00
14/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5669	6	5669	6	102.00
14/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4269	5	4269	5	102.00
14/04/2021	R213 On 05-May-22			Bond Future	10.58	80.2941	10.5819	80.2941	0.00
14/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	283	0	283	0	0.00
14/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	331	0	331	0	0.00
14/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	234	0	234	0	0.00
14/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	1	0	1	0.00
14/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	1	0	1	0.00
14/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	1	0	1	0.00
14/04/2021	R214 On 06-May-21			Bond Future	10.84	65.2909	10.8350	65.2909	15,544.00
14/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7592	7	7592	7	0.00
14/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7547	7	7547	7	0.00
14/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7501	7	7501	7	0.00
14/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	75	0	75	0	0.00
14/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	73	0	73	0	0.00
14/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	71	0	71	0	0.00
14/04/2021	R214 On 05-August-21			Bond Future	11.02	65.9760	11.0247	65.9760	0.00
14/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6758	6	6758	6	0.00
14/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6795	6	6795	6	0.00
14/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6722	6	6722	6	0.00
14/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1515	2	1515	2	0.00
14/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1540	2	1540	2	0.00
14/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1528	2	1528	2	0.00
14/04/2021	R214 On 04-November-21			Bond Future	11.21	63.4247	11.2061	63.4247	0.00
14/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8434	8	8434	8	0.00
14/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8399	8	8399	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
14/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8365	8	8365	8	0.00
14/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2046	2	2046	2	0.00
14/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2022	2	2022	2	0.00
14/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2034	2	2034	2	0.00
14/04/2021	R214 On 03-February-22			Bond Future	11.40	64.1345	11.4010	64.1345	0.00
14/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4603	4	4603	4	0.00
14/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4576	4	4576	4	0.00
14/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4631	4	4631	4	0.00
14/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4635	5	4635	5	0.00
14/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4609	5	4609	5	0.00
14/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4583	5	4583	5	0.00
14/04/2021	R214 On 05-May-22			Bond Future	11.61	61.5330	11.6063	61.5330	0.00
14/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	687	0	687	0	0.00
14/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	636	0	636	0	0.00
14/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	738	0	738	0	0.00
14/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R248 On 06-May-21			Bond Future	10.87	82.1897	10.8653	82.1897	135,246.00
14/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	9701	9	9701	9	0.00
14/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9645	9	9645	9	0.00
14/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4311	3	4311	3	1,030.00
14/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1987	1	1987	1	1,030.00
14/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	9758	9	9758	9	0.00
14/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	287	0	287	0	0.00
14/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1619	1	1619	1	0.00
14/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2096	3	2096	3	0.00
14/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	46	0	46	0	0.00
14/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	581	1	581	1	0.00
14/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5387	6	5387	6	0.00
14/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	49	0	49	0	0.00
14/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1735	2	1735	2	0.00
14/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	48	0	48	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
14/04/2021	R248 On 05-August-21			Bond Future	11.06	83.0520	11.0564	83.0520	30,000.00
14/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	2147	2	2147	2	1,000.00
14/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	1147	1	1147	1	0.00
14/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10275	9	10275	9	0.00
14/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10319	9	10319	9	0.00
14/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4515	4	4515	4	1,000.00
14/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1696	1	1696	1	1,300.00
14/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10364	9	10364	9	0.00
14/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3411	3	3411	3	1,300.00
14/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2436	2	2436	2	0.00
14/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1123	1	1123	1	0.00
14/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5771	7	5771	7	0.00
14/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1135	1	1135	1	0.00
14/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4527	5	4527	5	0.00
14/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6245	7	6245	7	0.00
14/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3514	4	3514	4	0.00
14/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1111	1	1111	1	0.00
14/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7357	8	7357	8	0.00
14/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	9247	10	9247	10	0.00
14/04/2021	R248 On 04-November-21			Bond Future	11.24	79.5542	11.2394	79.5542	0.00
14/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11579	11	11579	11	0.00
14/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11540	11	11540	11	0.00
14/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11619	11	11619	11	0.00
14/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1816	2	1816	2	0.00
14/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1844	2	1844	2	0.00
14/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1830	2	1830	2	0.00
14/04/2021	R248 On 03-February-22			Bond Future	11.44	80.4445	11.4365	80.4445	0.00
14/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5581	5	5581	5	0.00
14/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5547	5	5547	5	0.00
14/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5513	5	5513	5	0.00
14/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5227	6	5227	6	0.00
14/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5292	6	5292	6	0.00
14/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5260	6	5260	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
14/04/2021	R248 On 05-May-22			Bond Future	11.64	76.8804	11.6442	76.8804	0.00
14/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1054	0	1054	0	0.00
14/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	928	0	928	0	0.00
14/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	991	0	991	0	0.00
14/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
14/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00