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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
21/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	2025 On 06-May-21			Bond Future	152.29	152.0688	152.2859	152.0688	4,993.00
21/04/2021	2025 On 05-August-21			Bond Future	152.47	152.2544	152.4714	152.2544	1,347.00
21/04/2021	2025 On 04-November-21			Bond Future	154.23	154.0130	154.2313	154.0130	0.00
21/04/2021	2025 On 03-February-22			Bond Future	154.54	154.3206	154.5405	154.3206	0.00
21/04/2021	2025 On 05-May-22			Bond Future	156.28	156.0603	156.2834	156.0603	0.00
21/04/2021	2029 On 06-May-21			Bond Future	111.34	111.3101	111.3378	111.3101	1,702.00
21/04/2021	2029 On 05-August-21			Bond Future	112.59	112.5631	112.5892	112.5631	2,601.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	2029 On 04-November-21			Bond Future	112.74	112.7158	112.7414	112.7158	0.00
21/04/2021	2029 On 03-February-22			Bond Future	114.10	114.0778	114.1030	114.0778	0.00
21/04/2021	2029 On 05-May-22			Bond Future	114.22	114.1928	114.2188	114.1928	0.00
21/04/2021	2030 On 06-May-21			Bond Future	9.11	95.6591	9.1138	95.6591	96,695.00
21/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13344	13	13344	13	0.00
21/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	661	1	661	1	0.00
21/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	51	0	51	0	0.00
21/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	490	1	490	1	0.00
21/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	353	0	353	0	300.00
21/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1397	2	1397	2	0.00
21/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8669	9	8669	9	0.00
21/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13297	13	13297	13	0.00
21/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13251	13	13251	13	0.00
21/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	562	1	562	1	0.00
21/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	772	1	772	1	0.00
21/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1499	2	1499	2	0.00
21/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1868	2	1868	2	0.00
21/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1570	2	1570	2	300.00
21/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9711	10	9711	10	0.00
21/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4501	5	4501	5	0.00
21/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	4	0	4	0	700.00
21/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	5110	5	5110	5	0.00
21/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1174	1	1174	1	0.00
21/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	39	0	39	0	0.00
21/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	969	1	969	1	0.00
21/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
21/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	689	1	689	1	0.00
21/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	730	1	730	1	0.00
21/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1421	1	1421	1	5,000.00
21/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	1	0	1	0	0.00
21/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	797	1	797	1	700.00

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21/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6798	7	6798	7	0.00
21/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	67	0	67	0	700.00
21/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1786	2	1786	2	2,500.00
21/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	540	1	540	1	0.00
21/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2331	2	2331	2	0.00
21/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	1945	2	1945	2	0.00
21/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1597	2	1597	2	2,500.00
21/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4460	4	4460	4	0.00
21/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2030 On 05-August-21			Bond Future	9.32	92.7067	9.3182	92.7067	59,769.00
21/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	4013	4	4013	4	0.00
21/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	6103	6	6103	6	0.00
21/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	232	0	232	0	200.00
21/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6613	7	6613	7	0.00
21/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1734	2	1734	2	600.00
21/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1485	2	1485	2	479.00
21/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5511	6	5511	6	0.00
21/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1388	2	1388	2	200.00
21/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	3030	3	3030	3	600.00
21/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13798	14	13798	14	0.00
21/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6573	7	6573	7	0.00
21/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6534	7	6534	7	0.00
21/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	789	1	789	1	0.00
21/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	778	1	778	1	0.00
21/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	45	0	45	0	600.00
21/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9681	10	9681	10	0.00
21/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	916	1	916	1	200.00
21/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4401	5	4401	5	0.00
21/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2311	2	2311	2	0.00
21/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	768	1	768	1	0.00
21/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3782	4	3782	4	0.00
21/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1684	2	1684	2	479.00
21/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4213	4	4213	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1092	1	1092	1	479.00
21/04/2021	2030 On 04-November-21			Bond Future	9.51	93.7560	9.5125	93.7560	0.00
21/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4512	5	4512	5	1,102.00
21/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1677	2	1677	2	300.00
21/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10116	10	10116	10	0.00
21/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6995	7	6995	7	0.00
21/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6924	7	6924	7	0.00
21/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2573	3	2573	3	1,102.00
21/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9412	10	9412	10	0.00
21/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6959	7	6959	7	0.00
21/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	952	1	952	1	300.00
21/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5730	6	5730	6	0.00
21/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	581	1	581	1	300.00
21/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1414	2	1414	2	0.00
21/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1427	2	1427	2	0.00
21/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	7863	8	7863	8	0.00
21/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1400	2	1400	2	0.00
21/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4251	4	4251	4	0.00
21/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	712	1	712	1	1,102.00
21/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2484	3	2484	3	0.00
21/04/2021	2030 On 03-February-22			Bond Future	9.72	90.8631	9.7190	90.8631	0.00
21/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3753	4	3753	4	0.00
21/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2886	3	2886	3	0.00
21/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2863	3	2863	3	0.00
21/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1043	1	1043	1	101.00
21/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2676	3	2676	3	0.00
21/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2910	3	2910	3	0.00
21/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4304	4	4304	4	0.00
21/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4594	5	4594	5	101.00
21/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8200	8	8200	8	0.00
21/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4360	4	4360	4	0.00
21/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4332	4	4332	4	0.00
21/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3441	3	3441	3	101.00

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21/04/2021	2030 On 05-May-22			Bond Future	9.96	91.8647	9.9577	91.8647	0.00
21/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	1139	1	1139	1	0.00
21/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	1188	1	1188	1	0.00
21/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	1237	1	1237	1	0.00
21/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 06-May-21			Bond Future	9.89	90.1193	9.8937	90.1193	76,871.00
21/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	12209	12	12209	12	0.00
21/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	12160	12	12160	12	0.00
21/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2932	3	2932	3	736.00
21/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12259	12	12259	12	0.00
21/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14450	14	14450	14	0.00
21/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
21/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	328	0	328	0	0.00
21/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 05-August-21			Bond Future	10.10	91.1112	10.0990	91.1112	89,871.00
21/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7788	8	7788	8	0.00
21/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7830	8	7830	8	0.00
21/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7873	8	7873	8	0.00
21/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	782	1	782	1	0.00
21/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	792	1	792	1	0.00
21/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	803	1	803	1	0.00
21/04/2021	2032 On 04-November-21			Bond Future	10.30	87.9962	10.3040	87.9962	21.00
21/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13292	13	13292	13	0.00
21/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1558	2	1558	2	700.00
21/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8860	9	8860	9	0.00
21/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8783	9	8783	9	0.00
21/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8822	9	8822	9	0.00
21/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2597	3	2597	3	700.00
21/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1284	1	1284	1	0.00

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21/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1308	2	1308	2	0.00
21/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7388	8	7388	8	0.00
21/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1296	1	1296	1	0.00
21/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	405	1	405	1	700.00
21/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5371	6	5371	6	0.00
21/04/2021	2032 On 03-February-22			Bond Future	10.52	89.0396	10.5171	89.0396	0.00
21/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3666	4	3666	4	0.00
21/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5468	6	5468	6	0.00
21/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3119	3	3119	3	0.00
21/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1237	1	1237	1	97.00
21/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	976	1	976	1	198.00
21/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3913	4	3913	4	0.00
21/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3941	4	3941	4	0.00
21/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1890	2	1890	2	400.00
21/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2352	2	2352	2	0.00
21/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4549	5	4549	5	0.00
21/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3857	4	3857	4	0.00
21/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3885	4	3885	4	0.00
21/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4370	4	4370	4	0.00
21/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4399	4	4399	4	0.00
21/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4314	4	4314	4	198.00
21/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3760	4	3760	4	97.00
21/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6405	6	6405	6	198.00
21/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10564	11	10564	11	0.00
21/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4601	5	4601	5	400.00
21/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7316	7	7316	7	0.00
21/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4342	4	4342	4	0.00
21/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5250	5	5250	5	97.00
21/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9368	9	9368	9	0.00
21/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3107	3	3107	3	400.00
21/04/2021	2032 On 05-May-22			Bond Future	10.76	85.8766	10.7556	85.8766	0.00
21/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1511	2	1511	2	0.00
21/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1406	1	1406	1	0.00

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21/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1459	1	1459	1	0.00
21/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2033 On 06-May-21			Bond Future	105.65	105.6172	105.6499	105.6172	1,349.00
21/04/2021	2033 On 05-August-21			Bond Future	106.84	106.8060	106.8373	106.8060	9,047.00
21/04/2021	2033 On 04-November-21			Bond Future	106.85	106.8182	106.8489	106.8182	0.00
21/04/2021	2033 On 03-February-22			Bond Future	108.14	108.1087	108.1392	108.1087	0.00
21/04/2021	2033 On 05-May-22			Bond Future	108.11	108.0764	108.1077	108.0764	0.00
21/04/2021	2037 On 06-May-21			Bond Future	10.75	85.3812	10.7547	85.3812	72,473.00
21/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	10003	10	10003	10	0.00
21/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	9950	10	9950	10	0.00
21/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	9896	10	9896	10	0.00
21/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	2	0	2	0	0.00
21/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	3	0	3	0	0.00
21/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	2	0	2	0	0.00
21/04/2021	2037 On 05-August-21			Bond Future	10.97	82.0653	10.9653	82.0653	96,119.00
21/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8588	9	8588	9	0.00
21/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8631	9	8631	9	0.00
21/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8674	9	8674	9	0.00
21/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	945	1	945	1	0.00
21/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	956	1	956	1	0.00
21/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	934	1	934	1	0.00
21/04/2021	2037 On 04-November-21			Bond Future	11.16	82.9944	11.1642	82.9944	0.00
21/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10603	11	10603	11	0.00
21/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10563	11	10563	11	0.00
21/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8588	9	8588	9	0.00
21/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5458	6	5458	6	600.00
21/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10642	11	10642	11	0.00
21/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1281	1	1281	1	0.00
21/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2008	2	2008	2	600.00
21/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3483	4	3483	4	0.00
21/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1293	1	1293	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1270	1	1270	1	0.00
21/04/2021	2037 On 03-February-22			Bond Future	11.37	79.7238	11.3740	79.7238	0.00
21/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4963	5	4963	5	0.00
21/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4931	5	4931	5	0.00
21/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4900	5	4900	5	0.00
21/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4390	4	4390	4	0.00
21/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4446	5	4446	5	0.00
21/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4418	5	4418	5	0.00
21/04/2021	2037 On 05-May-22			Bond Future	11.61	80.6023	11.6062	80.6023	0.00
21/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1344	1	1344	1	0.00
21/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	1230	1	1230	1	0.00
21/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1287	1	1287	1	0.00
21/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2038 On 06-May-21			Bond Future	119.10	119.0594	119.0990	119.0594	7,851.00
21/04/2021	2038 On 05-August-21			Bond Future	118.72	118.6826	118.7207	118.6826	4,949.00
21/04/2021	2038 On 04-November-21			Bond Future	120.09	120.0537	120.0912	120.0537	0.00
21/04/2021	2038 On 03-February-22			Bond Future	119.79	119.7568	119.7941	119.7568	0.00
21/04/2021	2038 On 05-May-22			Bond Future	121.14	121.1066	121.1449	121.1066	0.00
21/04/2021	2040 On 06-May-21			Bond Future	10.90	87.4442	10.8990	87.4442	53,355.00
21/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9683	10	9683	10	0.00
21/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9626	10	9626	10	0.00
21/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	14810	15	14810	15	0.00
21/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1176	1	1176	1	300.00
21/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4727	5	4727	5	300.00
21/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	9740	10	9740	10	0.00
21/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	5	0	5	0	0.00
21/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1659	2	1659	2	0.00
21/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	187	0	187	0	0.00
21/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
21/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	6	0	6	0	0.00
21/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	5	0	5	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
21/04/2021	2040 On 05-August-21			Bond Future	11.11	83.9008	11.1059	83.9008	52,571.00
21/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5299	5	5299	5	900.00
21/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9469	10	9469	10	0.00
21/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	20029	20	20029	20	0.00
21/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3388	4	3388	4	900.00
21/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9424	10	9424	10	0.00
21/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9378	10	9378	10	0.00
21/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	894	1	894	1	0.00
21/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3767	4	3767	4	0.00
21/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	29	0	29	0	900.00
21/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	905	1	905	1	0.00
21/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	916	1	916	1	0.00
21/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2382	2	2382	2	0.00
21/04/2021	2040 On 04-November-21			Bond Future	11.30	84.8506	11.3008	84.8506	0.00
21/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10988	11	10988	11	0.00
21/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10947	11	10947	11	0.00
21/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10906	11	10906	11	0.00
21/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1434	2	1434	2	0.00
21/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1422	2	1422	2	0.00
21/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1409	2	1409	2	0.00
21/04/2021	2040 On 03-February-22			Bond Future	11.51	81.3518	11.5064	81.3518	0.00
21/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5177	5	5177	5	0.00
21/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5144	5	5144	5	0.00
21/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5210	5	5210	5	0.00
21/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4740	5	4740	5	0.00
21/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4710	5	4710	5	0.00
21/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4680	5	4680	5	0.00
21/04/2021	2040 On 05-May-22			Bond Future	11.73	82.2481	11.7331	82.2481	0.00
21/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	1083	1	1083	1	0.00
21/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	1022	1	1022	1	0.00
21/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	1144	1	1144	1	0.00
21/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2044 On 06-May-21			Bond Future	10.94	84.1917	10.9426	84.1917	57,059.00
21/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9562	10	9562	10	0.00
21/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	709	1	709	1	3,100.00
21/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6376	6	6376	6	0.00
21/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3250	3	3250	3	3,100.00
21/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9505	10	9505	10	0.00
21/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9448	10	9448	10	0.00
21/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3515	4	3515	4	0.00
21/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5730	6	5730	6	0.00
21/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2047	2	2047	2	0.00
21/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9844	10	9844	10	0.00
21/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	5	0	5	0	3,100.00
21/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	110	0	110	0	3,100.00
21/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	397	0	397	0	3,100.00
21/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	7	0	7	0	0.00
21/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	7	0	7	0	0.00
21/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	74	0	74	0	0.00
21/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	463	1	463	1	0.00
21/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	951	1	951	1	3,100.00
21/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	6	0	6	0	0.00
21/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2449	3	2449	3	0.00
21/04/2021	2044 On 05-August-21			Bond Future	11.14	80.7375	11.1405	80.7375	21,606.00
21/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9842	10	9842	10	0.00
21/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9796	10	9796	10	0.00
21/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9888	10	9888	10	0.00
21/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	817	1	817	1	0.00
21/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	828	1	828	1	0.00
21/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	838	1	838	1	0.00
21/04/2021	2044 On 04-November-21			Bond Future	11.33	81.6516	11.3268	81.6516	0.00
21/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10869	11	10869	11	0.00
21/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10828	11	10828	11	0.00
21/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10909	11	10909	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1464	2	1464	2	0.00
21/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1490	2	1490	2	0.00
21/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1477	2	1477	2	0.00
21/04/2021	2044 On 03-February-22			Bond Future	11.52	78.2400	11.5230	78.2400	0.00
21/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5266	5	5266	5	0.00
21/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5199	5	5199	5	0.00
21/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5233	5	5233	5	0.00
21/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4738	5	4738	5	0.00
21/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4769	5	4769	5	0.00
21/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4708	5	4708	5	0.00
21/04/2021	2044 On 05-May-22			Bond Future	11.74	79.1020	11.7389	79.1020	0.00
21/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	1181	1	1181	1	0.00
21/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	1058	1	1058	1	0.00
21/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	1120	1	1120	1	0.00
21/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
21/04/2021	2046 On 06-May-21			Bond Future	108.91	109.3395	108.9050	109.3395	14,973.00
21/04/2021	2046 On 05-August-21			Bond Future	110.13	110.5703	110.1290	110.5703	13,135.00
21/04/2021	2046 On 04-November-21			Bond Future	109.60	110.0447	109.5975	110.0447	0.00
21/04/2021	2046 On 03-February-22			Bond Future	110.92	111.3745	110.9213	111.3745	0.00
21/04/2021	2046 On 05-May-22			Bond Future	110.33	110.7897	110.3319	110.7897	0.00
21/04/2021	2050 On 06-May-21			Bond Future	112.27	113.4044	112.2693	113.4044	10,994.00
21/04/2021	2050 On 05-August-21			Bond Future	111.61	112.7586	111.6087	112.7586	9,170.00
21/04/2021	2050 On 04-November-21			Bond Future	112.90	114.0611	112.8969	114.0611	0.00
21/04/2021	2050 On 03-February-22			Bond Future	112.32	113.4965	112.3179	113.4965	0.00
21/04/2021	2050 On 05-May-22			Bond Future	113.58	114.7758	113.5843	114.7758	0.00
21/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	AL37 On 06-May-21			Index Future	787.40	787.6620	787.3980	787.6620	0.00
21/04/2021	AL37 On 05-August-21			Index Future	795.96	796.2290	795.9570	796.2290	0.00
21/04/2021	AL37 On 04-November-21			Index Future	805.05	805.3220	805.0460	805.3220	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
21/04/2021	AL37 On 03-February-22			Index Future	814.58	814.8560	814.5750	814.8560	0.00
21/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
21/04/2021	AL7T On 06-May-21			Index Future	877.04	877.7320	877.0350	877.7320	0.00
21/04/2021	AL7T On 05-August-21			Index Future	886.57	887.2770	886.5680	887.2770	0.00
21/04/2021	AL7T On 04-November-21			Index Future	896.69	897.4110	896.6910	897.4110	0.00
21/04/2021	AL7T On 03-February-22			Index Future	907.31	908.0350	907.3050	908.0350	0.00
21/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
21/04/2021	ALBI On 06-May-21			Index Future	772.48	772.8040	772.4800	772.8040	299.00
21/04/2021	ALBI On 05-August-21			Index Future	780.88	781.2090	780.8760	781.2090	134.00
21/04/2021	ALBI On 04-November-21			Index Future	789.79	790.1310	789.7930	790.1310	0.00
21/04/2021	ALBI On 03-February-22			Index Future	799.14	799.4850	799.1410	799.4850	0.00
21/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
21/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C214 On 28-February-41			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
21/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2021	ES33 On 06-May-21			Bond Future	11.45	75.3523	11.4500	75.3523	0.00
21/04/2021	ES33 On 05-August-21			Bond Future	11.70	76.2005	11.6964	76.2005	350.00
21/04/2021	ES33 On 04-November-21			Bond Future	11.94	73.3047	11.9446	73.3047	0.00
21/04/2021	ES33 On 03-February-22			Bond Future	12.21	74.1912	12.2072	74.1912	0.00
21/04/2021	ES33 On 05-May-22			Bond Future	12.49	71.2502	12.4908	71.2502	0.00
21/04/2021	ES42 On 06-May-21			Bond Future	11.89	74.3554	11.8924	74.3554	0.00
21/04/2021	ES42 On 05-August-21			Bond Future	12.12	75.1924	12.1229	75.1924	4,779.00
21/04/2021	ES42 On 04-November-21			Bond Future	12.36	71.8027	12.3564	71.8027	0.00
21/04/2021	ES42 On 03-February-22			Bond Future	12.60	72.6715	12.5951	72.6715	0.00
21/04/2021	ES42 On 05-May-22			Bond Future	12.86	69.2319	12.8614	69.2319	0.00
21/04/2021	GOVI On 06-May-21			GOVI	763.19	763.5440	763.1930	763.5440	355.00
21/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	845030	85	845030	85	0.00
21/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	845130	85	845130	85	0.00
21/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	845230	85	845230	85	0.00
21/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 05-August-21			GOVI	771.49	771.8480	771.4890	771.8480	633.00
21/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	523390	53	523390	53	0.00
21/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	523490	53	523490	53	0.00
21/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	523590	53	523590	53	0.00
21/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 05-August-21	719.14	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
21/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 04-November-21			GOVI	780.30	780.6640	780.2980	780.6640	0.00
21/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	518780	52	518780	52	0.00
21/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	518880	52	518880	52	0.00
21/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	518980	52	518980	52	0.00
21/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 03-February-22			GOVI	789.53	789.9060	789.5340	789.9060	0.00
21/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	32260	3	32260	3	0.00
21/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	32060	3	32060	3	0.00
21/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	32160	3	32160	3	0.00
21/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
21/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
21/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
21/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2021	IGOV On 06-May-21			Index Future	287.74	288.0580	287.7420	288.0580	897.00
21/04/2021	IGOV On 05-August-21			Index Future	290.94	291.2630	290.9410	291.2630	0.00
21/04/2021	IGOV On 04-November-21			Index Future	294.33	294.6600	294.3340	294.6600	0.00
21/04/2021	IGOV On 03-February-22			Index Future	297.89	298.2180	297.8880	298.2180	0.00
21/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
21/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
21/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
21/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.7000	90.6900	90.7000	51.00
21/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1300	90.1100	90.1300	0.00
21/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.26	90.2900	90.2600	90.2900	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
21/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.42	93.4600	93.4200	93.4600	0.00
21/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.96	94.0200	93.9600	94.0200	0.00
21/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.40	86.4600	86.4000	86.4600	0.00
21/04/2021	IS05 On 20-June-23			Interest Rate Swap	91.99	92.0400	91.9900	92.0400	0.00
21/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.47	80.3500	80.4700	80.3500	0.00
21/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.07	76.9400	77.0700	76.9400	0.00
21/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.56	75.4200	75.5600	75.4200	0.00
21/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.68	77.5200	77.6800	77.5200	0.00
21/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.78	81.6100	81.7800	81.6100	0.00
21/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.36	80.1800	80.3600	80.1800	0.00
21/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.52	82.3300	82.5200	82.3300	0.00
21/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.41	88.2000	88.4100	88.2000	0.00
21/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.89	88.6700	88.8900	88.6700	0.00
21/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.00	81.7700	82.0000	81.7700	0.00
21/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.90	89.6700	89.9000	89.6700	0.00
21/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
21/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3100	3.6900	96.3100	0.00
21/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.2950	3.6950	96.2950	0.00
21/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.70	96.2700	3.7000	96.2700	0.00
21/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.74	96.2300	3.7400	96.2300	0.00
21/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.75	96.2050	3.7450	96.2050	30,000.00
21/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	3.8850	3.8850	3.8850	0.00
21/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0000	3.9200	96.0000	0.00
21/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.08	95.8800	4.0750	95.8800	0.00
21/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.48	95.4900	4.4800	95.4900	471.00
21/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.55	95.3800	4.5500	95.3800	0.00
21/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
21/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.11	94.9050	5.1050	94.9050	0.00
21/04/2021	R023 On 06-May-21			Bond Future	4.81	106.3584	4.8057	106.3584	30,418.00
21/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4739	5	4739	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
21/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4722	5	4722	5	0.00
21/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4756	5	4756	5	0.00
21/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R023 On 05-August-21			Bond Future	4.87	107.5289	4.8724	107.5289	3,370.00
21/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	758	1	758	1	0.00
21/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	745	1	745	1	0.00
21/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	733	1	733	1	0.00
21/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	100	0	100	0	0.00
21/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	97	0	97	0	0.00
21/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	94	0	94	0	0.00
21/04/2021	R023 On 04-November-21			Bond Future	4.93	104.8367	4.9285	104.8367	0.00
21/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	381	0	381	0	0.00
21/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	373	0	373	0	0.00
21/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	366	0	366	0	0.00
21/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	403	1	403	1	0.00
21/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	397	1	397	1	0.00
21/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	391	1	391	1	0.00
21/04/2021	R023 On 03-February-22			Bond Future	4.98	106.0792	4.9758	106.0792	0.00
21/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	486	0	486	0	0.00
21/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	481	0	481	0	0.00
21/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	493	0	493	0	0.00
21/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	385	1	385	1	0.00
21/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	393	1	393	1	0.00
21/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	389	1	389	1	0.00
21/04/2021	R023 On 05-May-22			Bond Future	5.14	103.3407	5.1367	103.3407	0.00
21/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	919	1	919	1	0.00
21/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	911	1	911	1	0.00
21/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	927	1	927	1	0.00
21/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R035 On 06-May-21			Bond Future	10.56	89.6326	10.5594	89.6326	89,074.00
21/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10719	11	10719	11	0.00
21/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10665	11	10665	11	0.00
21/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3466	4	3466	4	0.00
21/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	872	1	872	1	600.00
21/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3991	4	3991	4	600.00
21/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13605	14	13605	14	0.00
21/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4918	5	4918	5	0.00
21/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2311	2	2311	2	1,650.00
21/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8854	9	8854	9	0.00
21/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10773	11	10773	11	0.00
21/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1308	1	1308	1	0.00
21/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	253	0	253	0	500.00
21/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6208	6	6208	6	0.00
21/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	12886	13	12886	13	0.00
21/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	525	1	525	1	223.00
21/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
21/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2652	3	2652	3	0.00
21/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	59	0	59	0	1,650.00
21/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	1924	2	1924	2	0.00
21/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
21/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1369	1	1369	1	500.00
21/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3680	4	3680	4	0.00
21/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	1	0	1	0	0.00
21/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	1	0	1	0	0.00
21/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	6	0	6	0	223.00
21/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	138	0	138	0	223.00
21/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	693	1	693	1	0.00
21/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	246	0	246	0	0.00
21/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	339	0	339	0	500.00
21/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	1	0	1	0	0.00
21/04/2021	R035 On 05-August-21			Bond Future	10.77	90.6191	10.7696	90.6191	40,509.00
21/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3341	4	3341	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1351	2	1351	2	100.00
21/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5593	6	5593	6	0.00
21/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47494	47	47494	47	0.00
21/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	1898	2	1898	2	100.00
21/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47728	48	47728	48	0.00
21/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47611	48	47611	48	0.00
21/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3338	4	3338	4	100.00
21/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6309	6	6309	6	0.00
21/04/2021	R035 On 04-November-21			Bond Future	10.98	87.1682	10.9792	87.1682	0.00
21/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15569	16	15569	16	0.00
21/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7098	7	7098	7	0.00
21/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2247	2	2247	2	782.00
21/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10146	10	10146	10	0.00
21/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10106	10	10106	10	0.00
21/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2001	2	2001	2	400.00
21/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3242	3	3242	3	400.00
21/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4637	5	4637	5	0.00
21/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10186	10	10186	10	0.00
21/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1345	2	1345	2	0.00
21/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4018	4	4018	4	782.00
21/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7058	7	7058	7	0.00
21/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2526	3	2526	3	782.00
21/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5502	6	5502	6	0.00
21/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7551	8	7551	8	0.00
21/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1370	2	1370	2	0.00
21/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1357	2	1357	2	0.00
21/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	369	0	369	0	400.00
21/04/2021	R035 On 03-February-22			Bond Future	11.20	88.2017	11.2005	88.2017	0.00
21/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1880	2	1880	2	280.00
21/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1289	1	1289	1	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
21/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4726	5	4726	5	0.00
21/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	6367	6	6367	6	0.00
21/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	4095	4	4095	4	0.00
21/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5202	5	5202	5	0.00
21/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3060	3	3060	3	0.00
21/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4695	5	4695	5	0.00
21/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4664	5	4664	5	0.00
21/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4547	5	4547	5	0.00
21/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4519	5	4519	5	0.00
21/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4079	4	4079	4	683.00
21/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3281	3	3281	3	280.00
21/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4490	5	4490	5	0.00
21/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6453	7	6453	7	683.00
21/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11013	11	11013	11	0.00
21/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5126	5	5126	5	280.00
21/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	8861	9	8861	9	0.00
21/04/2021	R035 On 05-May-22			Bond Future	11.44	84.6981	11.4369	84.6981	0.00
21/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1225	1	1225	1	0.00
21/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	1168	1	1168	1	0.00
21/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	1111	1	1111	1	0.00
21/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 06-May-21			Bond Future	7.23	118.9416	7.2298	118.9416	84,252.00
21/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	16035	16	16035	16	0.00
21/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	948	1	948	1	0.00
21/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15993	16	15993	16	0.00
21/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15952	16	15952	16	0.00
21/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1997	2	1997	2	5,000.00
21/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	179	0	179	0	5,000.00
21/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	600	1	600	1	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 05-August-21			Bond Future	7.40	114.9689	7.4028	114.9689	40,302.00
21/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5929	6	5929	6	0.00
21/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5890	6	5890	6	0.00
21/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5852	6	5852	6	0.00
21/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	328	0	328	0	0.00
21/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	322	0	322	0	0.00
21/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	316	0	316	0	0.00
21/04/2021	R186 On 04-November-21			Bond Future	7.57	116.2698	7.5743	116.2698	0.00
21/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3795	4	3795	4	0.00
21/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3765	4	3765	4	0.00
21/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3736	4	3736	4	0.00
21/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1450	2	1450	2	0.00
21/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1436	2	1436	2	0.00
21/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1422	2	1422	2	0.00
21/04/2021	R186 On 03-February-22			Bond Future	7.76	112.3650	7.7562	112.3650	0.00
21/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1549	2	1549	2	0.00
21/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1566	2	1566	2	0.00
21/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1583	2	1583	2	0.00
21/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3548	4	3548	4	0.00
21/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3574	4	3574	4	0.00
21/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3601	4	3601	4	0.00
21/04/2021	R186 On 05-May-22			Bond Future	7.98	113.6041	7.9833	113.6041	0.00
21/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1265	1	1265	1	0.00
21/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1304	1	1304	1	0.00
21/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1344	1	1344	1	0.00
21/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R197 On 06-May-21			Bond Future	322.20	322.1635	322.2003	322.1635	2,744.00
21/04/2021	R197 On 05-August-21			Bond Future	317.84	317.8072	317.8389	317.8072	963.00
21/04/2021	R197 On 04-November-21			Bond Future	321.51	321.4781	321.5076	321.4781	0.00
21/04/2021	R197 On 03-February-22			Bond Future	317.31	317.2834	317.3115	317.2834	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
21/04/2021	R197 On 05-May-22			Bond Future	320.89	320.8589	320.8887	320.8589	0.00
21/04/2021	R202 On 06-May-21			Bond Future	235.47	235.3919	235.4660	235.3919	7,836.00
21/04/2021	R202 On 05-August-21			Bond Future	233.87	233.8015	233.8723	233.8015	9,202.00
21/04/2021	R202 On 04-November-21			Bond Future	236.57	236.5020	236.5717	236.5020	0.00
21/04/2021	R202 On 03-February-22			Bond Future	235.14	235.0682	235.1375	235.0682	0.00
21/04/2021	R202 On 05-May-22			Bond Future	237.79	237.7179	237.7890	237.7179	0.00
21/04/2021	R209 On 06-May-21			Bond Future	10.49	69.0793	10.4905	69.0793	23,312.00
21/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8994	9	8994	9	0.00
21/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1561	2	1561	2	0.00
21/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5954	6	5954	6	0.00
21/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	653	1	653	1	5,325.00
21/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4272	4	4272	4	0.00
21/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8948	9	8948	9	0.00
21/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8902	9	8902	9	0.00
21/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	29	0	29	0	2,150.00
21/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	864	1	864	1	500.00
21/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	101	0	101	0	4,050.00
21/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3123	3	3123	3	0.00
21/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	285	0	285	0	0.00
21/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	9041	9	9041	9	0.00
21/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	2	0	2	0	8,350.00
21/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	310	0	310	0	3,500.00
21/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3158	3	3158	3	0.00
21/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4506	5	4506	5	0.00
21/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	2	0	2	0	0.00
21/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6012	6	6012	6	0.00
21/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	2	0	2	0	0.00
21/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	140	0	140	0	9,150.00
21/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	39	0	39	0	3,750.00
21/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2041	2	2041	2	0.00
21/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	942	1	942	1	2,750.00
21/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	2	0	2	0	0.00
21/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1669	2	1669	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
21/04/2021	R209 On 05-August-21			Bond Future	10.68	69.8396	10.6759	69.8396	2,066.00
21/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6903	7	6903	7	0.00
21/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6866	7	6866	7	0.00
21/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6939	7	6939	7	0.00
21/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1048	1	1048	1	0.00
21/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1073	1	1073	1	0.00
21/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1060	1	1060	1	0.00
21/04/2021	R209 On 04-November-21			Bond Future	10.86	67.4890	10.8595	67.4890	3,675.00
21/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1162	1	1162	1	4,750.00
21/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8147	8	8147	8	0.00
21/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2992	3	2992	3	0.00
21/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7551	8	7551	8	0.00
21/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8180	8	8180	8	0.00
21/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8113	8	8113	8	0.00
21/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1507	2	1507	2	0.00
21/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1769	2	1769	2	6,500.00
21/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1520	2	1520	2	0.00
21/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1533	2	1533	2	0.00
21/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	4977	5	4977	5	9,000.00
21/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9130	9	9130	9	0.00
21/04/2021	R209 On 03-February-22			Bond Future	11.05	68.2892	11.0486	68.2892	0.00
21/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4166	4	4166	4	0.00
21/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4139	4	4139	4	0.00
21/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4112	4	4112	4	0.00
21/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4263	4	4263	4	0.00
21/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4237	4	4237	4	0.00
21/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4211	4	4211	4	0.00
21/04/2021	R209 On 05-May-22			Bond Future	11.26	65.9022	11.2568	65.9022	0.00
21/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	981	1	981	1	0.00
21/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	881	1	881	1	0.00
21/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	931	1	931	1	0.00
21/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R210 On 06-May-21			Bond Future	205.54	204.5857	205.5353	204.5857	981.00
21/04/2021	R210 On 05-August-21			Bond Future	207.85	206.8886	207.8453	206.8886	1,434.00
21/04/2021	R210 On 04-November-21			Bond Future	207.51	206.5454	207.5115	206.5454	0.00
21/04/2021	R210 On 03-February-22			Bond Future	210.02	209.0412	210.0178	209.0412	0.00
21/04/2021	R210 On 05-May-22			Bond Future	209.60	208.6083	209.5967	208.6083	0.00
21/04/2021	R212 On 06-May-21			Bond Future	172.08	172.0158	172.0764	172.0158	3,405.00
21/04/2021	R212 On 05-August-21			Bond Future	171.68	171.6267	171.6850	171.6267	250.00
21/04/2021	R212 On 04-November-21			Bond Future	173.67	173.6092	173.6669	173.6092	0.00
21/04/2021	R213 On 06-May-21			Bond Future	9.53	85.4671	9.5322	85.4671	9,521.00
21/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	12021	12	12021	12	0.00
21/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11975	12	11975	12	0.00
21/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	12066	12	12066	12	0.00
21/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R213 On 05-August-21			Bond Future	9.73	86.4078	9.7277	86.4078	744.00
21/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6404	7	6404	7	0.00
21/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	4013	4	4013	4	0.00
21/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6711	7	6711	7	0.00
21/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1788	2	1788	2	0.00
21/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6672	7	6672	7	0.00
21/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6634	7	6634	7	0.00
21/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	855	1	855	1	0.00
21/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	844	1	844	1	0.00
21/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1807	2	1807	2	0.00
21/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	3934	4	3934	4	0.00
21/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	833	1	833	1	0.00
21/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	923	1	923	1	0.00
21/04/2021	R213 On 04-November-21			Bond Future	9.92	83.8549	9.9240	83.8549	0.00
21/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7338	8	7338	8	0.00
21/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7303	8	7303	8	0.00
21/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7372	8	7372	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
21/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1429	2	1429	2	0.00
21/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1416	2	1416	2	0.00
21/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1402	2	1402	2	0.00
21/04/2021	R213 On 03-February-22			Bond Future	10.13	84.8488	10.1317	84.8488	0.00
21/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	5064	5	5064	5	0.00
21/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1715	2	1715	2	430.00
21/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	4042	4	4042	4	0.00
21/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2802	3	2802	3	0.00
21/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3772	4	3772	4	0.00
21/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3283	3	3283	3	0.00
21/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2404	3	2404	3	0.00
21/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3308	3	3308	3	0.00
21/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1150	1	1150	1	102.00
21/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3384	4	3384	4	0.00
21/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	965	1	965	1	200.00
21/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3333	3	3333	3	0.00
21/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4115	4	4115	4	0.00
21/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4062	4	4062	4	430.00
21/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6563	7	6563	7	0.00
21/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8354	8	8354	8	0.00
21/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5294	5	5294	5	200.00
21/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9147	9	9147	9	0.00
21/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2710	3	2710	3	430.00
21/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4142	4	4142	4	0.00
21/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4169	4	4169	4	0.00
21/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3679	4	3679	4	200.00
21/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4735	5	4735	5	102.00
21/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3440	4	3440	4	102.00
21/04/2021	R213 On 05-May-22			Bond Future	10.36	82.2542	10.3582	82.2542	0.00
21/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1383	1	1383	1	0.00
21/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1431	1	1431	1	0.00
21/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	1334	1	1334	1	0.00
21/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R214 On 06-May-21			Bond Future	10.81	66.3036	10.8148	66.3036	15,718.00
21/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7649	8	7649	8	0.00
21/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7602	8	7602	8	0.00
21/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7555	8	7555	8	0.00
21/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	12	0	12	0	0.00
21/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	11	0	11	0	0.00
21/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	11	0	11	0	0.00
21/04/2021	R214 On 05-August-21			Bond Future	11.00	67.0333	10.9968	67.0333	1,764.00
21/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6671	7	6671	7	0.00
21/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6706	7	6706	7	0.00
21/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6636	7	6636	7	0.00
21/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1269	1	1269	1	0.00
21/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1296	1	1296	1	0.00
21/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1283	1	1283	1	0.00
21/04/2021	R214 On 04-November-21			Bond Future	11.18	64.5135	11.1769	64.5135	0.00
21/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8237	8	8237	8	0.00
21/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8204	8	8204	8	0.00
21/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8172	8	8172	8	0.00
21/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1692	2	1692	2	0.00
21/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1665	2	1665	2	0.00
21/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1679	2	1679	2	0.00
21/04/2021	R214 On 03-February-22			Bond Future	11.37	65.2783	11.3654	65.2783	0.00
21/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4470	4	4470	4	0.00
21/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4443	4	4443	4	0.00
21/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4498	5	4498	5	0.00
21/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4311	4	4311	4	0.00
21/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4285	4	4285	4	0.00
21/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4260	4	4260	4	0.00
21/04/2021	R214 On 05-May-22			Bond Future	11.56	62.7198	11.5648	62.7198	0.00
21/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	903	1	903	1	0.00
21/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	852	1	852	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	954	1	954	1	0.00
21/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R248 On 06-May-21			Bond Future	10.85	83.4986	10.8500	83.4986	120,721.00
21/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	9770	10	9770	10	0.00
21/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9712	10	9712	10	0.00
21/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4144	4	4144	4	1,030.00
21/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1647	2	1647	2	1,030.00
21/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	9828	10	9828	10	0.00
21/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	127	0	127	0	0.00
21/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1278	1	1278	1	0.00
21/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1644	2	1644	2	0.00
21/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	5	0	5	0	0.00
21/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	303	0	303	0	0.00
21/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5116	5	5116	5	0.00
21/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	6	0	6	0	0.00
21/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1284	1	1284	1	0.00
21/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	6	0	6	0	0.00
21/04/2021	R248 On 05-August-21			Bond Future	11.03	84.4177	11.0336	84.4177	121,794.00
21/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1925	2	1925	2	1,000.00
21/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	820	1	820	1	0.00
21/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10110	10	10110	10	0.00
21/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10157	10	10157	10	0.00
21/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4255	4	4255	4	1,000.00
21/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1418	2	1418	2	1,300.00
21/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3156	3	3156	3	1,300.00
21/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2205	2	2205	2	0.00
21/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10203	10	10203	10	0.00
21/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	809	1	809	1	0.00
21/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	799	1	799	1	0.00
21/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5378	6	5378	6	0.00
21/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4111	4	4111	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	5861	6	5861	6	0.00
21/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3093	3	3093	3	0.00
21/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	789	1	789	1	0.00
21/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	6917	7	6917	7	0.00
21/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8760	9	8760	9	0.00
21/04/2021	R248 On 04-November-21			Bond Future	11.22	80.9597	11.2154	80.9597	0.00
21/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11310	11	11310	11	0.00
21/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11269	11	11269	11	0.00
21/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11352	12	11352	12	0.00
21/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1383	2	1383	2	0.00
21/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1408	2	1408	2	0.00
21/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1395	2	1395	2	0.00
21/04/2021	R248 On 03-February-22			Bond Future	11.41	81.9196	11.4062	81.9196	0.00
21/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5287	5	5287	5	0.00
21/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5253	5	5253	5	0.00
21/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5219	5	5219	5	0.00
21/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4732	5	4732	5	0.00
21/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4795	5	4795	5	0.00
21/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4763	5	4763	5	0.00
21/04/2021	R248 On 05-May-22			Bond Future	11.61	78.4097	11.6080	78.4097	0.00
21/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1287	1	1287	1	0.00
21/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	1161	1	1161	1	0.00
21/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	1224	1	1224	1	0.00
21/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
21/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00