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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
22/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	2025 On 06-May-21			Bond Future	152.25	152.2859	152.2482	152.2859	4,993.00
22/04/2021	2025 On 05-August-21			Bond Future	152.43	152.4714	152.4314	152.4714	1,347.00
22/04/2021	2025 On 04-November-21			Bond Future	154.19	154.2313	154.1901	154.2313	0.00
22/04/2021	2025 On 03-February-22			Bond Future	154.50	154.5405	154.4983	154.5405	0.00
22/04/2021	2025 On 05-May-22			Bond Future	156.24	156.2834	156.2411	156.2834	0.00
22/04/2021	2029 On 06-May-21			Bond Future	111.36	111.3378	111.3563	111.3378	1,740.00
22/04/2021	2029 On 05-August-21			Bond Future	112.61	112.5892	112.6065	112.5892	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
22/04/2021	2029 On 04-November-21			Bond Future	112.76	112.7414	112.7584	112.7414	0.00
22/04/2021	2029 On 03-February-22			Bond Future	114.12	114.1030	114.1197	114.1030	0.00
22/04/2021	2029 On 05-May-22			Bond Future	114.24	114.2188	114.2361	114.2188	0.00
22/04/2021	2030 On 06-May-21			Bond Future	9.13	95.5830	9.1345	95.5830	94,695.00
22/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13227	13	13227	13	0.00
22/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	586	1	586	1	0.00
22/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	38	0	38	0	0.00
22/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	426	0	426	0	0.00
22/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	300	0	300	0	300.00
22/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1293	1	1293	1	0.00
22/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8552	9	8552	9	0.00
22/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13180	13	13180	13	0.00
22/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13134	13	13134	13	0.00
22/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	493	1	493	1	0.00
22/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	690	1	690	1	0.00
22/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1392	1	1392	1	0.00
22/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1755	2	1755	2	0.00
22/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1462	2	1462	2	300.00
22/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9594	10	9594	10	0.00
22/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4380	5	4380	5	0.00
22/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	3	0	3	0	700.00
22/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4990	5	4990	5	0.00
22/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1076	1	1076	1	0.00
22/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	36	0	36	0	0.00
22/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	988	1	988	1	0.00
22/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
22/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	698	1	698	1	0.00
22/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	741	1	741	1	0.00
22/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1456	1	1456	1	5,000.00
22/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	810	1	810	1	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
22/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6913	7	6913	7	0.00
22/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	62	0	62	0	700.00
22/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1834	2	1834	2	2,500.00
22/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	544	1	544	1	0.00
22/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2396	2	2396	2	0.00
22/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	1998	2	1998	2	0.00
22/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1639	2	1639	2	2,500.00
22/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4563	4	4563	4	0.00
22/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 05-August-21			Bond Future	9.34	92.6280	9.3400	92.6280	64,569.00
22/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	885	0	885	0	5,000.00
22/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	3101	0	3101	0	0.00
22/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3924	4	3924	4	0.00
22/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5999	6	5999	6	0.00
22/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	218	0	218	0	200.00
22/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6507	7	6507	7	0.00
22/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1676	2	1676	2	600.00
22/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1432	1	1432	1	479.00
22/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5411	6	5411	6	0.00
22/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1337	1	1337	1	200.00
22/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2951	3	2951	3	600.00
22/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13679	14	13679	14	0.00
22/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6428	7	6428	7	0.00
22/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6468	7	6468	7	0.00
22/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	792	1	792	1	0.00
22/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	803	1	803	1	0.00
22/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	45	0	45	0	600.00
22/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9786	10	9786	10	0.00
22/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	932	1	932	1	200.00
22/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4470	4	4470	4	0.00
22/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	5635	0	5635	0	0.00
22/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2352	2	2352	2	0.00
22/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	781	1	781	1	0.00

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22/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3844	4	3844	4	0.00
22/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1714	2	1714	2	479.00
22/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2231	0	2231	0	5,000.00
22/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4279	4	4279	4	0.00
22/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1111	1	1111	1	479.00
22/04/2021	2030 On 04-November-21			Bond Future	9.54	93.6757	9.5354	93.6757	0.00
22/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4429	5	4429	5	1,102.00
22/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1630	2	1630	2	300.00
22/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10005	10	10005	10	0.00
22/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6896	7	6896	7	0.00
22/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6826	7	6826	7	0.00
22/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2512	3	2512	3	1,102.00
22/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9304	9	9304	9	0.00
22/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6861	7	6861	7	0.00
22/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	920	1	920	1	300.00
22/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5804	6	5804	6	0.00
22/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	591	1	591	1	300.00
22/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1437	1	1437	1	0.00
22/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1451	1	1451	1	0.00
22/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	7952	8	7952	8	0.00
22/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1423	1	1423	1	0.00
22/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4311	4	4311	4	0.00
22/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	724	1	724	1	1,102.00
22/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2523	2	2523	2	0.00
22/04/2021	2030 On 03-February-22			Bond Future	9.74	90.7813	9.7430	90.7813	0.00
22/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3681	4	3681	4	0.00
22/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2825	3	2825	3	0.00
22/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2801	3	2801	3	0.00
22/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1012	1	1012	1	101.00
22/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2617	3	2617	3	0.00
22/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2848	3	2848	3	0.00
22/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4365	4	4365	4	0.00
22/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4658	5	4658	5	101.00

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22/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8292	8	8292	8	0.00
22/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4422	4	4422	4	0.00
22/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4393	4	4393	4	0.00
22/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3492	3	3492	3	101.00
22/04/2021	2030 On 05-May-22			Bond Future	9.98	91.7824	9.9829	91.7824	0.00
22/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	1015	1	1015	1	0.00
22/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	1064	1	1064	1	0.00
22/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	1112	1	1112	1	0.00
22/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 06-May-21			Bond Future	9.93	90.0990	9.9294	90.0990	76,871.00
22/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11992	12	11992	12	0.00
22/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11942	12	11942	12	0.00
22/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2728	3	2728	3	736.00
22/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12042	12	12042	12	0.00
22/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14233	14	14233	14	0.00
22/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
22/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	342	0	342	0	0.00
22/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 05-August-21			Bond Future	10.14	91.0890	10.1364	91.0890	89,871.00
22/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7597	8	7597	8	0.00
22/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7639	8	7639	8	0.00
22/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7681	8	7681	8	0.00
22/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	810	1	810	1	0.00
22/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	821	1	821	1	0.00
22/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	832	1	832	1	0.00
22/04/2021	2032 On 04-November-21			Bond Future	10.34	87.9732	10.3431	87.9732	21.00
22/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13083	13	13083	13	0.00
22/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1487	2	1487	2	700.00
22/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8675	9	8675	9	0.00

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22/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8599	9	8599	9	0.00
22/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8637	9	8637	9	0.00
22/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2498	3	2498	3	700.00
22/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1323	1	1323	1	0.00
22/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1348	1	1348	1	0.00
22/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7541	7	7541	7	0.00
22/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1335	1	1335	1	0.00
22/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	419	0	419	0	700.00
22/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5496	5	5496	5	0.00
22/04/2021	2032 On 03-February-22			Bond Future	10.56	89.0157	10.5579	89.0157	0.00
22/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3549	4	3549	4	0.00
22/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5323	5	5323	5	0.00
22/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3014	3	3014	3	0.00
22/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1181	1	1181	1	97.00
22/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	929	1	929	1	198.00
22/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3792	4	3792	4	0.00
22/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3819	4	3819	4	0.00
22/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1814	2	1814	2	400.00
22/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2264	2	2264	2	0.00
22/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4418	5	4418	5	0.00
22/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3737	4	3737	4	0.00
22/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3764	4	3764	4	0.00
22/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4476	4	4476	4	0.00
22/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4506	4	4506	4	0.00
22/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4420	4	4420	4	198.00
22/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3855	4	3855	4	97.00
22/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6543	6	6543	6	198.00
22/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10743	11	10743	11	0.00
22/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4711	5	4711	5	400.00
22/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7466	7	7466	7	0.00
22/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4448	4	4448	4	0.00
22/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5370	5	5370	5	97.00
22/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9539	9	9539	9	0.00

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22/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3189	3	3189	3	400.00
22/04/2021	2032 On 05-May-22			Bond Future	10.80	85.8528	10.7983	85.8528	0.00
22/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1282	2	1282	2	0.00
22/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1177	1	1177	1	0.00
22/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1230	1	1230	1	0.00
22/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2033 On 06-May-21			Bond Future	104.81	105.6499	104.8070	105.6499	1,349.00
22/04/2021	2033 On 05-August-21			Bond Future	105.98	106.8373	105.9838	106.8373	9,047.00
22/04/2021	2033 On 04-November-21			Bond Future	105.99	106.8489	105.9850	106.8489	0.00
22/04/2021	2033 On 03-February-22			Bond Future	107.26	108.1392	107.2645	108.1392	0.00
22/04/2021	2033 On 05-May-22			Bond Future	107.22	108.1077	107.2235	108.1077	0.00
22/04/2021	2037 On 06-May-21			Bond Future	10.79	85.3937	10.7903	85.3937	72,473.00
22/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	9771	10	9771	10	0.00
22/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	9717	10	9717	10	0.00
22/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	9663	10	9663	10	0.00
22/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	2	0	2	0	0.00
22/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	2	0	2	0	0.00
22/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	2	0	2	0	0.00
22/04/2021	2037 On 05-August-21			Bond Future	11.00	82.0765	11.0025	82.0765	96,119.00
22/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8383	9	8383	9	0.00
22/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8469	9	8469	9	0.00
22/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8426	9	8426	9	0.00
22/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	976	1	976	1	0.00
22/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	988	1	988	1	0.00
22/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	964	1	964	1	0.00
22/04/2021	2037 On 04-November-21			Bond Future	11.20	83.0050	11.2030	83.0050	0.00
22/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10400	11	10400	11	0.00
22/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10361	11	10361	11	0.00
22/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8401	9	8401	9	0.00
22/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5305	5	5305	5	600.00
22/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10439	11	10439	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
22/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1318	1	1318	1	0.00
22/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2061	2	2061	2	600.00
22/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3569	3	3569	3	0.00
22/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1330	1	1330	1	0.00
22/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1306	1	1306	1	0.00
22/04/2021	2037 On 03-February-22			Bond Future	11.41	79.7340	11.4145	79.7340	0.00
22/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4823	5	4823	5	0.00
22/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4792	5	4792	5	0.00
22/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4761	5	4761	5	0.00
22/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4492	4	4492	4	0.00
22/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4549	4	4549	4	0.00
22/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4520	4	4520	4	0.00
22/04/2021	2037 On 05-May-22			Bond Future	11.65	80.6130	11.6483	80.6130	0.00
22/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1099	1	1099	1	0.00
22/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	985	1	985	1	0.00
22/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1042	1	1042	1	0.00
22/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2038 On 06-May-21			Bond Future	119.13	119.0990	119.1254	119.0990	7,851.00
22/04/2021	2038 On 05-August-21			Bond Future	118.75	118.7207	118.7461	118.7207	4,949.00
22/04/2021	2038 On 04-November-21			Bond Future	120.12	120.0912	120.1162	120.0912	0.00
22/04/2021	2038 On 03-February-22			Bond Future	119.82	119.7941	119.8191	119.7941	0.00
22/04/2021	2038 On 05-May-22			Bond Future	121.17	121.1449	121.1704	121.1449	0.00
22/04/2021	2040 On 06-May-21			Bond Future	10.93	87.4215	10.9347	87.4215	53,355.00
22/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9435	10	9435	10	0.00
22/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9378	10	9378	10	0.00
22/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	14562	15	14562	15	0.00
22/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	9492	10	9492	10	0.00
22/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1020	1	1020	1	300.00
22/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4482	5	4482	5	300.00
22/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	190	0	190	0	0.00
22/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	4	0	4	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
22/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1751	2	1751	2	0.00
22/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
22/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	5	0	5	0	0.00
22/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	5	0	5	0	0.00
22/04/2021	2040 On 05-August-21			Bond Future	11.14	83.8762	11.1432	83.8762	52,571.00
22/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5121	5	5121	5	900.00
22/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9248	9	9248	9	0.00
22/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	19779	20	19779	20	0.00
22/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3246	3	3246	3	900.00
22/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9203	9	9203	9	0.00
22/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9157	9	9157	9	0.00
22/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	924	1	924	1	0.00
22/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3877	4	3877	4	0.00
22/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	30	0	30	0	900.00
22/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	935	1	935	1	0.00
22/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	947	1	947	1	0.00
22/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2455	2	2455	2	0.00
22/04/2021	2040 On 04-November-21			Bond Future	11.34	84.8252	11.3397	84.8252	0.00
22/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10773	11	10773	11	0.00
22/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10732	11	10732	11	0.00
22/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10691	11	10691	11	0.00
22/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1475	1	1475	1	0.00
22/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1462	1	1462	1	0.00
22/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1450	1	1450	1	0.00
22/04/2021	2040 On 03-February-22			Bond Future	11.55	81.3256	11.5470	81.3256	0.00
22/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5029	5	5029	5	0.00
22/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4996	5	4996	5	0.00
22/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5061	5	5061	5	0.00
22/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4851	5	4851	5	0.00
22/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4820	5	4820	5	0.00
22/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4789	5	4789	5	0.00
22/04/2021	2040 On 05-May-22			Bond Future	11.78	82.2219	11.7754	82.2219	0.00
22/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	822	1	822	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
22/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	762	1	762	1	0.00
22/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	883	1	883	1	0.00
22/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2044 On 06-May-21			Bond Future	10.98	84.1311	10.9835	84.1311	57,059.00
22/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9274	10	9274	10	0.00
22/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	581	1	581	1	3,100.00
22/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6089	6	6089	6	0.00
22/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2989	3	2989	3	3,100.00
22/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9217	10	9217	10	0.00
22/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9160	9	9160	9	0.00
22/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3250	4	3250	4	0.00
22/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5445	6	5445	6	0.00
22/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1824	2	1824	2	0.00
22/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9556	10	9556	10	0.00
22/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	4	0	4	0	3,100.00
22/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	112	0	112	0	3,100.00
22/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	419	0	419	0	3,100.00
22/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	6	0	6	0	0.00
22/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	6	0	6	0	0.00
22/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	75	0	75	0	0.00
22/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	490	0	490	0	0.00
22/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1015	1	1015	1	3,100.00
22/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	6	0	6	0	0.00
22/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2608	2	2608	2	0.00
22/04/2021	2044 On 05-August-21			Bond Future	11.18	80.6749	11.1833	80.6749	21,606.00
22/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9585	10	9585	10	0.00
22/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9539	10	9539	10	0.00
22/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9630	10	9630	10	0.00
22/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	851	1	851	1	0.00
22/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	862	1	862	1	0.00
22/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	872	1	872	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
22/04/2021	2044 On 04-November-21			Bond Future	11.37	81.5876	11.3714	81.5876	0.00
22/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10623	11	10623	11	0.00
22/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10582	11	10582	11	0.00
22/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10663	11	10663	11	0.00
22/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1513	1	1513	1	0.00
22/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1540	1	1540	1	0.00
22/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1526	1	1526	1	0.00
22/04/2021	2044 On 03-February-22			Bond Future	11.57	78.1747	11.5695	78.1747	0.00
22/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5094	5	5094	5	0.00
22/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5029	5	5029	5	0.00
22/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5062	5	5062	5	0.00
22/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4866	5	4866	5	0.00
22/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4897	5	4897	5	0.00
22/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4835	5	4835	5	0.00
22/04/2021	2044 On 05-May-22			Bond Future	11.79	79.0364	11.7873	79.0364	0.00
22/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	878	1	878	1	0.00
22/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	756	1	756	1	0.00
22/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	817	1	817	1	0.00
22/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
22/04/2021	2046 On 06-May-21			Bond Future	108.93	108.9050	108.9286	108.9050	14,973.00
22/04/2021	2046 On 05-August-21			Bond Future	110.15	110.1290	110.1517	110.1290	13,135.00
22/04/2021	2046 On 04-November-21			Bond Future	109.62	109.5975	109.6199	109.5975	0.00
22/04/2021	2046 On 03-February-22			Bond Future	110.94	110.9213	110.9435	110.9213	0.00
22/04/2021	2046 On 05-May-22			Bond Future	110.35	110.3319	110.3546	110.3319	0.00
22/04/2021	2050 On 06-May-21			Bond Future	112.08	112.2693	112.0828	112.2693	10,994.00
22/04/2021	2050 On 05-August-21			Bond Future	111.42	111.6087	111.4187	111.6087	9,170.00
22/04/2021	2050 On 04-November-21			Bond Future	112.70	112.8969	112.7043	112.8969	0.00
22/04/2021	2050 On 03-February-22			Bond Future	112.12	112.3179	112.1224	112.3179	0.00
22/04/2021	2050 On 05-May-22			Bond Future	113.39	113.5843	113.3869	113.5843	0.00
22/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	8608 On 21-December-26			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
22/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	AL37 On 06-May-21			Index Future	785.98	787.3980	785.9800	787.3980	0.00
22/04/2021	AL37 On 05-August-21			Index Future	794.52	795.9570	794.5190	795.9570	0.00
22/04/2021	AL37 On 04-November-21			Index Future	803.59	805.0460	803.5890	805.0460	0.00
22/04/2021	AL37 On 03-February-22			Index Future	813.10	814.5750	813.0990	814.5750	0.00
22/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
22/04/2021	AL7T On 06-May-21			Index Future	875.42	877.0350	875.4240	877.0350	0.00
22/04/2021	AL7T On 05-August-21			Index Future	884.94	886.5680	884.9350	886.5680	0.00
22/04/2021	AL7T On 04-November-21			Index Future	895.04	896.6910	895.0370	896.6910	0.00
22/04/2021	AL7T On 03-February-22			Index Future	905.63	907.3050	905.6300	907.3050	0.00
22/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
22/04/2021	ALBI On 06-May-21			Index Future	770.77	772.4800	770.7670	772.4800	299.00
22/04/2021	ALBI On 05-August-21			Index Future	779.14	780.8760	779.1410	780.8760	134.00
22/04/2021	ALBI On 04-November-21			Index Future	788.04	789.7930	788.0350	789.7930	0.00
22/04/2021	ALBI On 03-February-22			Index Future	797.36	799.1410	797.3620	799.1410	0.00
22/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
22/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
22/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2021	ES33 On 06-May-21			Bond Future	11.48	75.3681	11.4849	75.3681	0.00
22/04/2021	ES33 On 05-August-21			Bond Future	11.73	76.2151	11.7329	76.2151	350.00
22/04/2021	ES33 On 04-November-21			Bond Future	11.98	73.3189	11.9828	73.3189	0.00
22/04/2021	ES33 On 03-February-22			Bond Future	12.25	74.2051	12.2471	74.2051	0.00
22/04/2021	ES33 On 05-May-22			Bond Future	12.53	71.2646	12.5325	71.2646	0.00
22/04/2021	ES42 On 06-May-21			Bond Future	11.94	74.3703	11.9377	74.3703	0.00
22/04/2021	ES42 On 05-August-21			Bond Future	12.17	75.2062	12.1703	75.2062	4,779.00
22/04/2021	ES42 On 04-November-21			Bond Future	12.41	71.8161	12.4061	71.8161	0.00
22/04/2021	ES42 On 03-February-22			Bond Future	12.65	72.6847	12.6471	72.6847	0.00
22/04/2021	ES42 On 05-May-22			Bond Future	12.92	69.2455	12.9158	69.2455	0.00
22/04/2021	GOVI On 06-May-21			GOVI	761.55	763.1930	761.5460	763.1930	73.00
22/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	828560	85	828560	85	0.00
22/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	828660	85	828660	85	0.00
22/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	828760	85	828760	85	0.00
22/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-August-21			GOVI	769.82	771.4890	769.8190	771.4890	913.00
22/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	506690	52	506690	52	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
22/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	506790	52	506790	52	0.00
22/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	506890	52	506890	52	0.00
22/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 04-November-21			GOVI	778.61	780.2980	778.6070	780.2980	0.00
22/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	501870	52	501870	52	0.00
22/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	502070	52	502070	52	0.00
22/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	501970	52	501970	52	0.00
22/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 03-February-22			GOVI	787.82	789.5340	787.8220	789.5340	0.00
22/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	49380	3	49380	3	0.00
22/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	49180	3	49180	3	0.00
22/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	49280	3	49280	3	0.00
22/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
22/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
22/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
22/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2021	IGOV On 06-May-21			Index Future	287.53	287.7420	287.5320	287.7420	755.00
22/04/2021	IGOV On 05-August-21			Index Future	290.73	290.9410	290.7270	290.9410	0.00
22/04/2021	IGOV On 04-November-21			Index Future	294.12	294.3340	294.1170	294.3340	0.00
22/04/2021	IGOV On 03-February-22			Index Future	297.67	297.8880	297.6670	297.8880	0.00
22/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
22/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	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
22/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
22/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
22/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1100	90.1100	90.1100	0.00
22/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.25	90.2600	90.2500	90.2600	0.00
22/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.41	93.4200	93.4100	93.4200	0.00
22/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.95	93.9600	93.9500	93.9600	0.00
22/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.39	86.4000	86.3900	86.4000	0.00
22/04/2021	IS05 On 20-June-23			Interest Rate Swap	91.98	91.9900	91.9800	91.9900	0.00
22/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.56	80.4700	80.5600	80.4700	0.00
22/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.18	77.0700	77.1800	77.0700	0.00
22/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.69	75.5600	75.6900	75.5600	0.00
22/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.82	77.6800	77.8200	77.6800	0.00
22/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.94	81.7800	81.9400	81.7800	0.00
22/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.54	80.3600	80.5400	80.3600	0.00
22/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.72	82.5200	82.7200	82.5200	0.00
22/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.62	88.4100	88.6200	88.4100	0.00
22/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.11	88.8900	89.1100	88.8900	0.00
22/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.24	82.0000	82.2400	82.0000	0.00
22/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.15	89.9000	90.1500	89.9000	0.00
22/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3100	3.6850	96.3100	0.00
22/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
22/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.70	96.3000	3.7000	96.3000	0.00
22/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.73	96.2600	3.7300	96.2600	0.00
22/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.2550	3.7350	96.2550	30,000.00
22/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.80	96.1150	3.8000	96.1150	0.00
22/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0800	3.9100	96.0800	0.00
22/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9250	4.0550	95.9250	0.00
22/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.42	95.5200	4.4200	95.5200	471.00
22/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.59	95.4500	4.5900	95.4500	0.00
22/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	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
22/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.12	94.8950	5.1150	94.8950	0.00
22/04/2021	R023 On 06-May-21			Bond Future	4.68	106.5365	4.6760	106.5365	30,418.00
22/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4968	5	4968	5	0.00
22/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4952	5	4952	5	0.00
22/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4985	5	4985	5	0.00
22/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R023 On 05-August-21			Bond Future	4.72	107.7071	4.7211	107.7071	3,370.00
22/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	949	1	949	1	0.00
22/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	936	1	936	1	0.00
22/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	922	1	922	1	0.00
22/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	58	0	58	0	0.00
22/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	56	0	56	0	0.00
22/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	55	0	55	0	0.00
22/04/2021	R023 On 04-November-21			Bond Future	4.75	105.0160	4.7474	105.0160	0.00
22/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	507	0	507	0	0.00
22/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	498	0	498	0	0.00
22/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	490	0	490	0	0.00
22/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	293	0	293	0	0.00
22/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	289	0	289	0	0.00
22/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	285	0	285	0	0.00
22/04/2021	R023 On 03-February-22			Bond Future	4.75	106.2600	4.7496	106.2600	0.00
22/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	622	0	622	0	0.00
22/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	615	0	615	0	0.00
22/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	629	0	629	0	0.00
22/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	286	0	286	0	0.00
22/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	293	0	293	0	0.00
22/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	289	0	289	0	0.00
22/04/2021	R023 On 05-May-22			Bond Future	4.84	103.5240	4.8382	103.5240	0.00
22/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	1157	1	1157	1	0.00
22/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	1149	1	1149	1	0.00
22/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	1165	1	1165	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
22/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 06-May-21			Bond Future	10.59	89.6117	10.5900	89.6117	89,074.00
22/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10518	11	10518	11	0.00
22/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10464	11	10464	11	0.00
22/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3271	3	3271	3	0.00
22/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	756	1	756	1	600.00
22/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3792	4	3792	4	600.00
22/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13405	14	13405	14	0.00
22/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4716	5	4716	5	0.00
22/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2133	2	2133	2	1,650.00
22/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8653	9	8653	9	0.00
22/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10572	11	10572	11	0.00
22/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1165	1	1165	1	0.00
22/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	200	0	200	0	500.00
22/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6006	6	6006	6	0.00
22/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	12686	13	12686	13	0.00
22/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	439	1	439	1	223.00
22/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
22/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2766	3	2766	3	0.00
22/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	56	0	56	0	1,650.00
22/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2008	2	2008	2	0.00
22/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
22/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1426	1	1426	1	500.00
22/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3827	4	3827	4	0.00
22/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	1	0	1	0	0.00
22/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	1	0	1	0	0.00
22/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	5	0	5	0	223.00
22/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	136	0	136	0	223.00
22/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	715	1	715	1	0.00
22/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	247	0	247	0	0.00
22/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	344	0	344	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	1	0	1	0	0.00
22/04/2021	R035 On 05-August-21			Bond Future	10.80	90.5964	10.8016	90.5964	40,509.00
22/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3221	3	3221	3	0.00
22/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1282	1	1282	1	100.00
22/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5440	6	5440	6	0.00
22/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47698	47	47698	47	0.00
22/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	1948	2	1948	2	100.00
22/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47931	48	47931	48	0.00
22/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47814	48	47814	48	0.00
22/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3421	3	3421	3	100.00
22/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6443	6	6443	6	0.00
22/04/2021	R035 On 04-November-21			Bond Future	11.01	87.1446	11.0127	87.1446	0.00
22/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	4910	0	4910	0	0.00
22/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15373	16	15373	16	0.00
22/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6947	7	6947	7	0.00
22/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2167	2	2167	2	782.00
22/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9973	10	9973	10	0.00
22/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9932	10	9932	10	0.00
22/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	3088	0	3088	0	0.00
22/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1905	0	1905	0	350.00
22/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1926	2	1926	2	400.00
22/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3142	3	3142	3	400.00
22/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4514	5	4514	5	0.00
22/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10013	10	10013	10	0.00
22/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1377	1	1377	1	0.00
22/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4101	4	4101	4	782.00
22/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7184	7	7184	7	0.00
22/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2582	3	2582	3	782.00
22/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5608	6	5608	6	0.00
22/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7683	8	7683	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
22/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	5682	0	5682	0	350.00
22/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	7729	0	7729	0	0.00
22/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	3769	0	3769	0	350.00
22/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1403	1	1403	1	0.00
22/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1390	1	1390	1	0.00
22/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	379	0	379	0	400.00
22/04/2021	R035 On 03-February-22			Bond Future	11.24	88.1772	11.2355	88.1772	0.00
22/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1814	2	1814	2	280.00
22/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1239	1	1239	1	683.00
22/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4607	5	4607	5	0.00
22/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	6229	6	6229	6	0.00
22/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3986	4	3986	4	0.00
22/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5077	5	5077	5	0.00
22/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2968	3	2968	3	0.00
22/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4576	5	4576	5	0.00
22/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4546	5	4546	5	0.00
22/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4638	5	4638	5	0.00
22/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4609	5	4609	5	0.00
22/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4162	4	4162	4	683.00
22/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3351	3	3351	3	280.00
22/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4580	4	4580	4	0.00
22/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6570	6	6570	6	683.00
22/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11172	11	11172	11	0.00
22/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5225	5	5225	5	280.00
22/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	9004	9	9004	9	0.00
22/04/2021	R035 On 05-May-22			Bond Future	11.47	84.6737	11.4733	84.6737	0.00
22/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1014	1	1014	1	0.00
22/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	957	1	957	1	0.00
22/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	900	1	900	1	0.00
22/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 06-May-21			Bond Future	7.27	118.9211	7.2713	118.9211	84,252.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15829	16	15829	16	0.00
22/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	808	1	808	1	0.00
22/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15788	16	15788	16	0.00
22/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15747	16	15747	16	0.00
22/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1812	2	1812	2	5,000.00
22/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	199	0	199	0	5,000.00
22/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	666	1	666	1	15,177.00
22/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 05-August-21			Bond Future	7.45	114.9461	7.4471	114.9461	40,302.00
22/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5741	6	5741	6	0.00
22/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5703	6	5703	6	0.00
22/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5665	6	5665	6	0.00
22/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	350	0	350	0	0.00
22/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	344	0	344	0	0.00
22/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	337	0	337	0	0.00
22/04/2021	R186 On 04-November-21			Bond Future	7.62	116.2457	7.6215	116.2457	0.00
22/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3651	4	3651	4	0.00
22/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3621	4	3621	4	0.00
22/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3592	4	3592	4	0.00
22/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1518	1	1518	1	0.00
22/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1504	1	1504	1	0.00
22/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1489	1	1489	1	0.00
22/04/2021	R186 On 03-February-22			Bond Future	7.81	112.3399	7.8067	112.3399	0.00
22/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1465	2	1465	2	0.00
22/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1481	2	1481	2	0.00
22/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1498	2	1498	2	0.00
22/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3677	4	3677	4	0.00
22/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3704	4	3704	4	0.00
22/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3731	4	3731	4	0.00
22/04/2021	R186 On 05-May-22			Bond Future	8.04	113.5792	8.0373	113.5792	0.00
22/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1048	1	1048	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
22/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1088	1	1088	1	0.00
22/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1127	1	1127	1	0.00
22/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R197 On 06-May-21			Bond Future	322.22	322.2003	322.2248	322.2003	2,744.00
22/04/2021	R197 On 05-August-21			Bond Future	317.86	317.8389	317.8599	317.8389	970.00
22/04/2021	R197 On 04-November-21			Bond Future	321.53	321.5076	321.5273	321.5076	0.00
22/04/2021	R197 On 03-February-22			Bond Future	317.33	317.3115	317.3301	317.3115	0.00
22/04/2021	R197 On 05-May-22			Bond Future	320.91	320.8887	320.9084	320.8887	0.00
22/04/2021	R202 On 06-May-21			Bond Future	235.52	235.4660	235.5152	235.4660	7,836.00
22/04/2021	R202 On 05-August-21			Bond Future	233.92	233.8723	233.9194	233.8723	9,202.00
22/04/2021	R202 On 04-November-21			Bond Future	236.62	236.5717	236.6183	236.5717	0.00
22/04/2021	R202 On 03-February-22			Bond Future	235.18	235.1375	235.1835	235.1375	0.00
22/04/2021	R202 On 05-May-22			Bond Future	237.84	237.7890	237.8362	237.7890	0.00
22/04/2021	R209 On 06-May-21			Bond Future	10.53	69.0853	10.5266	69.0853	14,912.00
22/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8789	9	8789	9	0.00
22/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1402	2	1402	2	0.00
22/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5747	6	5747	6	0.00
22/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	551	1	551	1	5,325.00
22/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4067	4	4067	4	0.00
22/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8743	9	8743	9	0.00
22/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8696	9	8696	9	0.00
22/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	19	0	19	0	2,150.00
22/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	744	1	744	1	500.00
22/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	74	0	74	0	4,050.00
22/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2927	3	2927	3	0.00
22/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	226	0	226	0	0.00
22/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8835	9	8835	9	0.00
22/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	1	0	1	0	8,350.00
22/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	319	0	319	0	3,500.00
22/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3304	3	3304	3	0.00
22/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4684	5	4684	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
22/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	2	0	2	0	0.00
22/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6207	6	6207	6	0.00
22/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	2	0	2	0	0.00
22/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	141	0	141	0	9,150.00
22/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	37	0	37	0	3,750.00
22/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2144	2	2144	2	0.00
22/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	988	1	988	1	2,750.00
22/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	1	0	1	0	0.00
22/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1755	2	1755	2	0.00
22/04/2021	R209 On 05-August-21			Bond Future	10.71	69.8445	10.7135	69.8445	10,466.00
22/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6728	7	6728	7	0.00
22/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6692	7	6692	7	0.00
22/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6764	7	6764	7	0.00
22/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1082	1	1082	1	0.00
22/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1106	1	1106	1	0.00
22/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1094	1	1094	1	0.00
22/04/2021	R209 On 04-November-21			Bond Future	10.90	67.4934	10.8986	67.4934	3,675.00
22/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1107	1	1107	1	4,750.00
22/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7977	8	7977	8	0.00
22/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2889	3	2889	3	0.00
22/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7386	8	7386	8	0.00
22/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8010	8	8010	8	0.00
22/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7944	8	7944	8	0.00
22/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1547	2	1547	2	0.00
22/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1815	2	1815	2	6,500.00
22/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1561	2	1561	2	0.00
22/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1574	2	1574	2	0.00
22/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5085	5	5085	5	9,000.00
22/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9286	9	9286	9	0.00
22/04/2021	R209 On 03-February-22			Bond Future	11.09	68.2932	11.0892	68.2932	0.00
22/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4046	4	4046	4	0.00
22/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4020	4	4020	4	0.00
22/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3993	4	3993	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
22/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4358	4	4358	4	0.00
22/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4332	4	4332	4	0.00
22/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4305	4	4305	4	0.00
22/04/2021	R209 On 05-May-22			Bond Future	11.30	65.9066	11.2989	65.9066	0.00
22/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	765	1	765	1	0.00
22/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	665	1	665	1	0.00
22/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	715	1	715	1	0.00
22/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R210 On 06-May-21			Bond Future	205.57	205.5353	205.5668	205.5353	981.00
22/04/2021	R210 On 05-August-21			Bond Future	207.87	207.8453	207.8749	207.8453	1,434.00
22/04/2021	R210 On 04-November-21			Bond Future	207.54	207.5115	207.5404	207.5115	0.00
22/04/2021	R210 On 03-February-22			Bond Future	210.05	210.0178	210.0463	210.0178	0.00
22/04/2021	R210 On 05-May-22			Bond Future	209.63	209.5967	209.6261	209.5967	0.00
22/04/2021	R212 On 06-May-21			Bond Future	172.03	172.0764	172.0300	172.0764	3,405.00
22/04/2021	R212 On 05-August-21			Bond Future	171.64	171.6850	171.6361	171.6850	250.00
22/04/2021	R212 On 04-November-21			Bond Future	173.62	173.6669	173.6165	173.6669	0.00
22/04/2021	R213 On 06-May-21			Bond Future	9.56	85.4468	9.5580	85.4468	9,521.00
22/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11875	12	11875	12	0.00
22/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11830	12	11830	12	0.00
22/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11921	12	11921	12	0.00
22/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R213 On 05-August-21			Bond Future	9.75	86.3857	9.7549	86.3857	744.00
22/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6278	6	6278	6	0.00
22/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3907	4	3907	4	0.00
22/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6583	7	6583	7	0.00
22/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1718	2	1718	2	0.00
22/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6544	7	6544	7	0.00
22/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6506	7	6506	7	0.00
22/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	874	1	874	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
22/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	863	1	863	1	0.00
22/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1849	2	1849	2	0.00
22/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4012	4	4012	4	0.00
22/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	852	1	852	1	0.00
22/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	944	1	944	1	0.00
22/04/2021	R213 On 04-November-21			Bond Future	9.95	83.8318	9.9524	83.8318	0.00
22/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7217	7	7217	7	0.00
22/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7182	7	7182	7	0.00
22/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7251	7	7251	7	0.00
22/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1458	1	1458	1	0.00
22/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1444	1	1444	1	0.00
22/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1431	1	1431	1	0.00
22/04/2021	R213 On 03-February-22			Bond Future	10.16	84.8250	10.1614	84.8250	0.00
22/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4964	5	4964	5	0.00
22/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1662	2	1662	2	430.00
22/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3953	4	3953	4	0.00
22/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2729	3	2729	3	0.00
22/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3686	4	3686	4	0.00
22/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3204	3	3204	3	0.00
22/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2338	2	2338	2	0.00
22/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3228	3	3228	3	0.00
22/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1110	1	1110	1	102.00
22/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3303	3	3303	3	0.00
22/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	930	1	930	1	200.00
22/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3253	3	3253	3	0.00
22/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4187	4	4187	4	0.00
22/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4133	4	4133	4	430.00
22/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6661	7	6661	7	0.00
22/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8466	8	8466	8	0.00
22/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5380	5	5380	5	200.00
22/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9264	9	9264	9	0.00
22/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2762	3	2762	3	430.00
22/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4214	4	4214	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
22/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4241	4	4241	4	0.00
22/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3745	4	3745	4	200.00
22/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4814	5	4814	5	102.00
22/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3502	3	3502	3	102.00
22/04/2021	R213 On 05-May-22			Bond Future	10.39	82.2305	10.3891	82.2305	0.00
22/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1229	1	1229	1	0.00
22/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1278	1	1278	1	0.00
22/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	1181	1	1181	1	0.00
22/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R214 On 06-May-21			Bond Future	10.86	66.3090	10.8611	66.3090	15,718.00
22/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7381	8	7381	8	0.00
22/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7334	8	7334	8	0.00
22/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7287	8	7287	8	0.00
22/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	11	0	11	0	0.00
22/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	11	0	11	0	0.00
22/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	10	0	10	0	0.00
22/04/2021	R214 On 05-August-21			Bond Future	11.04	67.0376	11.0449	67.0376	2,264.00
22/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6452	7	6452	7	0.00
22/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6487	7	6487	7	0.00
22/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6418	7	6418	7	0.00
22/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1321	1	1321	1	0.00
22/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1350	1	1350	1	0.00
22/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1336	1	1336	1	0.00
22/04/2021	R214 On 04-November-21			Bond Future	11.23	64.5173	11.2269	64.5173	0.00
22/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8020	8	8020	8	0.00
22/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7988	8	7988	8	0.00
22/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7955	8	7955	8	0.00
22/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1750	2	1750	2	0.00
22/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1722	2	1722	2	0.00
22/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1736	2	1736	2	0.00
22/04/2021	R214 On 03-February-22			Bond Future	11.42	65.2818	11.4175	65.2818	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
22/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4314	4	4314	4	0.00
22/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4287	4	4287	4	0.00
22/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4341	4	4341	4	0.00
22/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4433	4	4433	4	0.00
22/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4407	4	4407	4	0.00
22/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4381	4	4381	4	0.00
22/04/2021	R214 On 05-May-22			Bond Future	11.62	62.7236	11.6189	62.7236	0.00
22/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	622	1	622	1	0.00
22/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	571	1	571	1	0.00
22/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	673	1	673	1	0.00
22/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R248 On 06-May-21			Bond Future	10.89	83.4691	10.8913	83.4691	120,721.00
22/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	9470	10	9470	10	0.00
22/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9412	10	9412	10	0.00
22/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3859	4	3859	4	1,030.00
22/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1438	2	1438	2	1,030.00
22/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	9528	10	9528	10	0.00
22/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	89	0	89	0	0.00
22/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1094	1	1094	1	0.00
22/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1760	2	1760	2	0.00
22/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	5	0	5	0	0.00
22/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	318	0	318	0	0.00
22/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5378	5	5378	5	0.00
22/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	6	0	6	0	0.00
22/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1375	1	1375	1	0.00
22/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	5	0	5	0	0.00
22/04/2021	R248 On 05-August-21			Bond Future	11.08	84.3862	11.0767	84.3862	124,794.00
22/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1806	2	1806	2	1,000.00
22/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	754	1	754	1	0.00
22/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9841	10	9841	10	0.00
22/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9887	10	9887	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
22/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4066	4	4066	4	1,000.00
22/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1321	1	1321	1	1,300.00
22/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2996	3	2996	3	1,300.00
22/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2076	2	2076	2	0.00
22/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9934	10	9934	10	0.00
22/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	844	1	844	1	0.00
22/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	834	1	834	1	0.00
22/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5553	5	5553	5	0.00
22/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4254	4	4254	4	0.00
22/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6046	6	6046	6	0.00
22/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3208	3	3208	3	0.00
22/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	823	1	823	1	0.00
22/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7124	7	7124	7	0.00
22/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8997	9	8997	9	0.00
22/04/2021	R248 On 04-November-21			Bond Future	11.26	80.9273	11.2603	80.9273	0.00
22/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11051	11	11051	11	0.00
22/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11010	11	11010	11	0.00
22/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11093	11	11093	11	0.00
22/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1431	1	1431	1	0.00
22/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1457	1	1457	1	0.00
22/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1444	1	1444	1	0.00
22/04/2021	R248 On 03-February-22			Bond Future	11.45	81.8863	11.4531	81.8863	0.00
22/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5109	5	5109	5	0.00
22/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5076	5	5076	5	0.00
22/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5042	5	5042	5	0.00
22/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4865	5	4865	5	0.00
22/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4930	5	4930	5	0.00
22/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4897	5	4897	5	0.00
22/04/2021	R248 On 05-May-22			Bond Future	11.66	78.3764	11.6569	78.3764	0.00
22/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	972	1	972	1	0.00
22/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	847	1	847	1	0.00
22/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	909	1	909	1	0.00
22/04/2021	R248 On 05-May-22	11.79	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
22/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
22/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00