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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
30/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	2025 On 06-May-21			Bond Future	152.20	151.9075	152.2043	151.9075	1,355.00
30/04/2021	2025 On 05-August-21			Bond Future	152.29	151.9932	152.2924	151.9932	4,330.00
30/04/2021	2025 On 04-November-21			Bond Future	154.05	153.7498	154.0516	153.7498	0.00
30/04/2021	2025 On 03-February-22			Bond Future	154.25	153.9405	154.2457	153.9405	0.00
30/04/2021	2025 On 05-May-22			Bond Future	155.92	155.6161	155.9248	155.6161	0.00
30/04/2021	2029 On 06-May-21			Bond Future	110.74	110.4806	110.7421	110.4806	1,504.00
30/04/2021	2029 On 05-August-21			Bond Future	111.92	111.6528	111.9165	111.6528	2,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	2029 On 04-November-21			Bond Future	112.06	111.7957	112.0618	111.7957	0.00
30/04/2021	2029 On 03-February-22			Bond Future	113.33	113.0637	113.3327	113.0637	0.00
30/04/2021	2029 On 05-May-22			Bond Future	113.40	113.1236	113.3957	113.1236	0.00
30/04/2021	2030 On 06-May-21			Bond Future	9.29	94.7190	9.2896	94.7190	62,145.00
30/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12353	12	12353	12	0.00
30/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	102	0	102	0	0.00
30/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	52	0	52	0	0.00
30/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	24	0	24	0	300.00
30/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	490	1	490	1	0.00
30/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7678	8	7678	8	0.00
30/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12306	12	12306	12	0.00
30/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12260	12	12260	12	0.00
30/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	71	0	71	0	0.00
30/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	143	0	143	0	0.00
30/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	562	1	562	1	0.00
30/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	851	1	851	1	0.00
30/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	614	1	614	1	300.00
30/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8720	9	8720	9	0.00
30/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3458	4	3458	4	0.00
30/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
30/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4086	4	4086	4	0.00
30/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	346	0	346	0	0.00
30/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	5	0	5	0	0.00
30/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1132	1	1132	1	0.00
30/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
30/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	724	1	724	1	0.00
30/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	784	1	784	1	0.00
30/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1783	2	1783	2	5,000.00
30/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	881	1	881	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
30/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7785	8	7785	8	0.00
30/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	15	0	15	0	700.00
30/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2286	2	2286	2	2,500.00
30/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	514	1	514	1	0.00
30/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2993	3	2993	3	0.00
30/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2498	2	2498	2	0.00
30/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	2029	2	2029	2	2,500.00
30/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5399	5	5399	5	0.00
30/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 05-August-21			Bond Future	9.51	91.6951	9.5133	91.6951	97,389.00
30/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	569	1	569	1	5,000.00
30/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	2419	3	2419	3	0.00
30/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3152	3	3152	3	0.00
30/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5122	5	5122	5	0.00
30/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	117	0	117	0	200.00
30/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5638	6	5638	6	0.00
30/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1187	1	1187	1	600.00
30/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	989	1	989	1	479.00
30/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4547	5	4547	5	0.00
30/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	914	1	914	1	200.00
30/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2285	2	2285	2	600.00
30/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12737	13	12737	13	0.00
30/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5557	6	5557	6	0.00
30/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5597	6	5597	6	0.00
30/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	864	1	864	1	0.00
30/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	6261	6	6261	6	0.00
30/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	874	1	874	1	0.00
30/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	45	0	45	0	600.00
30/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10627	11	10627	11	0.00
30/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	996	1	996	1	200.00
30/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4989	5	4989	5	0.00
30/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2627	3	2627	3	0.00
30/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	854	1	854	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
30/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4296	4	4296	4	0.00
30/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1884	2	1884	2	479.00
30/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2490	3	2490	3	5,000.00
30/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4779	5	4779	5	0.00
30/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1189	1	1189	1	479.00
30/04/2021	2030 On 04-November-21			Bond Future	9.72	92.7344	9.7160	92.7344	0.00
30/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3681	4	3681	4	1,102.00
30/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1199	1	1199	1	300.00
30/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9103	9	9103	9	0.00
30/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6042	6	6042	6	0.00
30/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	5969	6	5969	6	0.00
30/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	1949	2	1949	2	1,102.00
30/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8416	9	8416	9	0.00
30/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6006	6	6006	6	0.00
30/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	647	1	647	1	300.00
30/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6323	6	6323	6	0.00
30/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	640	1	640	1	300.00
30/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1532	2	1532	2	0.00
30/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1544	2	1544	2	0.00
30/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8631	9	8631	9	0.00
30/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1519	2	1519	2	0.00
30/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4699	5	4699	5	0.00
30/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	787	1	787	1	1,102.00
30/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2725	3	2725	3	0.00
30/04/2021	2030 On 03-February-22			Bond Future	9.95	89.7603	9.9457	89.7603	0.00
30/04/2021	2030 On 03-February-22	10.85	Call	Bond Future	6424	6	6424	6	0.00
30/04/2021	2030 On 03-February-22	9.60	Call	Bond Future	2828	3	2828	3	1,000.00
30/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3255	3	3255	3	0.00
30/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2454	2	2454	2	0.00
30/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2475	2	2475	2	0.00
30/04/2021	2030 On 03-February-22	8.85	Call	Bond Future	1438	1	1438	1	1,000.00
30/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2497	2	2497	2	0.00
30/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	909	1	909	1	101.00

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30/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2290	2	2290	2	0.00
30/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5361	5	5361	5	101.00
30/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5043	5	5043	5	0.00
30/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9219	9	9219	9	0.00
30/04/2021	2030 On 03-February-22	8.85	Put	Bond Future	7191	7	7191	7	0.00
30/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5074	5	5074	5	0.00
30/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5105	5	5105	5	0.00
30/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4096	4	4096	4	101.00
30/04/2021	2030 On 03-February-22	10.85	Put	Bond Future	2008	2	2008	2	1,000.00
30/04/2021	2030 On 03-February-22	9.60	Put	Bond Future	4594	4	4594	4	0.00
30/04/2021	2030 On 05-May-22			Bond Future	10.20	90.7150	10.2027	90.7150	0.00
30/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	36	0	36	0	0.00
30/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	13	0	13	0	0.00
30/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	62	0	62	0	0.00
30/04/2021	2032 On 06-May-21			Bond Future	10.10	89.0233	10.1045	89.0233	71,671.00
30/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10938	11	10938	11	0.00
30/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10888	11	10888	11	0.00
30/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	1608	2	1608	2	736.00
30/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10988	11	10988	11	0.00
30/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13179	13	13179	13	0.00
30/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
30/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	275	0	275	0	0.00
30/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2032 On 05-August-21			Bond Future	10.33	89.9454	10.3286	89.9454	131,970.00
30/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6590	7	6590	7	0.00
30/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6631	7	6631	7	0.00
30/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6671	7	6671	7	0.00
30/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	922	1	922	1	0.00

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30/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	934	1	934	1	0.00
30/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	946	1	946	1	0.00
30/04/2021	2032 On 04-November-21			Bond Future	10.54	86.8182	10.5431	86.8182	21.00
30/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	11990	12	11990	12	0.00
30/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7682	8	7682	8	0.00
30/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1073	1	1073	1	700.00
30/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7608	8	7608	8	0.00
30/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7645	8	7645	8	0.00
30/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	1890	2	1890	2	700.00
30/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1461	1	1461	1	0.00
30/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1475	1	1475	1	0.00
30/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1489	2	1489	2	0.00
30/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8258	8	8258	8	0.00
30/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	458	0	458	0	700.00
30/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6019	6	6019	6	0.00
30/04/2021	2032 On 03-February-22			Bond Future	10.78	87.7824	10.7785	87.7824	0.00
30/04/2021	2032 On 03-February-22	9.62	Call	Bond Future	1634	2	1634	2	210.00
30/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3088	3	3088	3	0.00
30/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	4700	5	4700	5	0.00
30/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1035	1	1035	1	97.00
30/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	815	1	815	1	198.00
30/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3309	3	3309	3	0.00
30/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3334	3	3334	3	0.00
30/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2605	3	2605	3	0.00
30/04/2021	2032 On 03-February-22	10.53	Call	Bond Future	3538	3	3538	3	0.00
30/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1576	1	1576	1	400.00
30/04/2021	2032 On 03-February-22	11.13	Call	Bond Future	5256	5	5256	5	0.00
30/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	1940	2	1940	2	0.00
30/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3879	4	3879	4	0.00
30/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3259	3	3259	3	0.00
30/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3284	3	3284	3	0.00
30/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5206	5	5206	5	0.00
30/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5237	5	5237	5	0.00

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30/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5144	5	5144	5	198.00
30/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4526	4	4526	4	97.00
30/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7429	7	7429	7	198.00
30/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	11839	12	11839	12	0.00
30/04/2021	2032 On 03-February-22	11.13	Put	Bond Future	3375	3	3375	3	210.00
30/04/2021	2032 On 03-February-22	10.53	Put	Bond Future	4902	5	4902	5	210.00
30/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	5459	5	5459	5	400.00
30/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	8438	8	8438	8	0.00
30/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6171	6	6171	6	97.00
30/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10603	10	10603	10	0.00
30/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5175	5	5175	5	0.00
30/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3775	4	3775	4	400.00
30/04/2021	2032 On 03-February-22	9.62	Put	Bond Future	8255	8	8255	8	0.00
30/04/2021	2032 On 05-May-22			Bond Future	11.04	84.5721	11.0351	84.5721	0.00
30/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	26	0	26	0	0.00
30/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	27	0	27	0	0.00
30/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	80	0	80	0	0.00
30/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2033 On 06-May-21			Bond Future	103.64	103.6216	103.6444	103.6216	1,149.00
30/04/2021	2033 On 05-August-21			Bond Future	104.74	104.7210	104.7434	104.7210	9,686.00
30/04/2021	2033 On 04-November-21			Bond Future	104.73	104.7097	104.7318	104.7097	0.00
30/04/2021	2033 On 03-February-22			Bond Future	105.92	105.8974	105.9197	105.8974	0.00
30/04/2021	2033 On 05-May-22			Bond Future	105.82	105.7993	105.8220	105.7993	0.00
30/04/2021	2037 On 06-May-21			Bond Future	11.07	83.8607	11.0702	83.8607	56,508.00
30/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	7976	8	7976	8	0.00
30/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	7869	8	7869	8	0.00
30/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	7922	8	7922	8	0.00
30/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 05-August-21			Bond Future	11.30	80.4741	11.3027	80.4741	112,691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	6804	7	6804	7	0.00
30/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	6844	7	6844	7	0.00
30/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	6884	7	6884	7	0.00
30/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1272	1	1272	1	0.00
30/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1258	1	1258	1	0.00
30/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1243	1	1243	1	0.00
30/04/2021	2037 On 04-November-21			Bond Future	11.51	81.3865	11.5147	81.3865	0.00
30/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	8789	9	8789	9	0.00
30/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	8752	9	8752	9	0.00
30/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	8826	9	8826	9	0.00
30/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	6845	7	6845	7	0.00
30/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4038	4	4038	4	600.00
30/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1590	2	1590	2	0.00
30/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2388	2	2388	2	600.00
30/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4185	4	4185	4	0.00
30/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1604	2	1604	2	0.00
30/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1576	2	1576	2	0.00
30/04/2021	2037 On 03-February-22			Bond Future	11.75	78.0363	11.7496	78.0363	0.00
30/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	3910	4	3910	4	0.00
30/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	3883	4	3883	4	0.00
30/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	3856	4	3856	4	0.00
30/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5544	5	5544	5	0.00
30/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5608	5	5608	5	0.00
30/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5576	5	5576	5	0.00
30/04/2021	2037 On 05-May-22			Bond Future	12.00	78.8659	12.0033	78.8659	0.00
30/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	918	0	918	0	0.00
30/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	1032	1	1032	1	0.00
30/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	975	0	975	0	0.00
30/04/2021	2038 On 06-May-21			Bond Future	117.24	117.2090	117.2354	117.2090	6,188.00
30/04/2021	2038 On 05-August-21			Bond Future	116.76	116.7358	116.7619	116.7358	7,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	2038 On 04-November-21			Bond Future	118.11	118.0851	118.1109	118.0851	0.00
30/04/2021	2038 On 03-February-22			Bond Future	117.70	117.6773	117.7033	117.6773	0.00
30/04/2021	2038 On 05-May-22			Bond Future	118.98	118.9579	118.9843	118.9579	0.00
30/04/2021	2040 On 06-May-21			Bond Future	11.20	85.7210	11.2049	85.7210	41,769.00
30/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	7590	8	7590	8	0.00
30/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	7533	8	7533	8	0.00
30/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	12722	13	12722	13	0.00
30/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	128	0	128	0	300.00
30/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	2608	3	2608	3	300.00
30/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	7647	8	7647	8	0.00
30/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2699	2	2699	2	0.00
30/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	157	0	157	0	0.00
30/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
30/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 05-August-21			Bond Future	11.43	82.1034	11.4330	82.1034	64,330.00
30/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	3776	4	3776	4	900.00
30/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	17876	18	17876	18	0.00
30/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	7609	8	7609	8	0.00
30/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2218	2	2218	2	900.00
30/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	7566	8	7566	8	0.00
30/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	7524	8	7524	8	0.00
30/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1198	1	1198	1	0.00
30/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4762	5	4762	5	0.00
30/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1227	1	1227	1	0.00
30/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	40	0	40	0	900.00
30/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1212	1	1212	1	0.00
30/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3024	3	3024	3	0.00
30/04/2021	2040 On 04-November-21			Bond Future	11.64	83.0344	11.6409	83.0344	0.00
30/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	9126	9	9126	9	0.00
30/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	9088	9	9088	9	0.00
30/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9049	9	9049	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1766	2	1766	2	0.00
30/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1750	2	1750	2	0.00
30/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1735	2	1735	2	0.00
30/04/2021	2040 On 03-February-22			Bond Future	11.87	79.4522	11.8710	79.4522	0.00
30/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4072	4	4072	4	0.00
30/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4043	4	4043	4	0.00
30/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4100	4	4100	4	0.00
30/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5914	6	5914	6	0.00
30/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5879	6	5879	6	0.00
30/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5845	6	5845	6	0.00
30/04/2021	2040 On 05-May-22			Bond Future	12.12	80.2968	12.1187	80.2968	0.00
30/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	1187	1	1187	1	0.00
30/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	1248	1	1248	1	0.00
30/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	1308	1	1308	1	0.00
30/04/2021	2044 On 06-May-21			Bond Future	11.25	82.4091	11.2543	82.4091	44,733.00
30/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	7409	8	7409	8	0.00
30/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	33	0	33	0	3,100.00
30/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	1253	2	1253	2	3,100.00
30/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	4188	5	4188	5	0.00
30/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	7352	8	7352	8	0.00
30/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	7295	8	7295	8	0.00
30/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	1466	2	1466	2	0.00
30/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	3539	4	3539	4	0.00
30/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	462	1	462	1	0.00
30/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	7692	8	7692	8	0.00
30/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	3,100.00
30/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	66	0	66	0	3,100.00
30/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	495	0	495	0	3,100.00
30/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	1	0	1	0	0.00
30/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	1	0	1	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
30/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	34	0	34	0	0.00
30/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	613	1	613	1	0.00
30/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1512	1	1512	1	3,100.00
30/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	1	0	1	0	0.00
30/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3919	4	3919	4	0.00
30/04/2021	2044 On 05-August-21			Bond Future	11.47	78.8823	11.4735	78.8823	48,328.00
30/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	7912	8	7912	8	0.00
30/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	7870	8	7870	8	0.00
30/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	7955	8	7955	8	0.00
30/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1107	1	1107	1	0.00
30/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1120	1	1120	1	0.00
30/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1134	1	1134	1	0.00
30/04/2021	2044 On 04-November-21			Bond Future	11.67	79.7768	11.6730	79.7768	0.00
30/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	8930	9	8930	9	0.00
30/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	8968	9	8968	9	0.00
30/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9006	9	9006	9	0.00
30/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1807	2	1807	2	0.00
30/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1823	2	1823	2	0.00
30/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1838	2	1838	2	0.00
30/04/2021	2044 On 03-February-22			Bond Future	11.89	76.2835	11.8936	76.2835	0.00
30/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4116	4	4116	4	0.00
30/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4058	4	4058	4	0.00
30/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4087	4	4087	4	0.00
30/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5924	6	5924	6	0.00
30/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5959	6	5959	6	0.00
30/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5889	6	5889	6	0.00
30/04/2021	2044 On 05-May-22			Bond Future	12.13	77.0944	12.1306	77.0944	0.00
30/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
30/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	1267	1	1267	1	0.00
30/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	1328	1	1328	1	0.00
30/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	1206	1	1206	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
30/04/2021	2046 On 06-May-21			Bond Future	105.75	105.3625	105.7458	105.3625	14,566.00
30/04/2021	2046 On 05-August-21			Bond Future	106.87	106.4804	106.8672	106.4804	14,358.00
30/04/2021	2046 On 04-November-21			Bond Future	106.30	105.9083	106.2990	105.9083	0.00
30/04/2021	2046 On 03-February-22			Bond Future	107.50	107.1096	107.5047	107.1096	0.00
30/04/2021	2046 On 05-May-22			Bond Future	106.84	106.4354	106.8350	106.4354	0.00
30/04/2021	2050 On 06-May-21			Bond Future	108.80	108.4734	108.8012	108.4734	9,841.00
30/04/2021	2050 On 05-August-21			Bond Future	108.03	107.7023	108.0329	107.7023	10,266.00
30/04/2021	2050 On 04-November-21			Bond Future	109.28	108.9471	109.2809	108.9471	0.00
30/04/2021	2050 On 03-February-22			Bond Future	108.58	108.2406	108.5783	108.2406	0.00
30/04/2021	2050 On 05-May-22			Bond Future	109.76	109.4185	109.7601	109.4185	0.00
30/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	AL37 On 06-May-21			Index Future	782.41	783.1540	782.4120	783.1540	0.00
30/04/2021	AL37 On 05-August-21			Index Future	790.43	791.1780	790.4250	791.1780	0.00
30/04/2021	AL37 On 04-November-21			Index Future	799.45	800.2160	799.4500	800.2160	0.00
30/04/2021	AL37 On 03-February-22			Index Future	808.33	809.1020	808.3270	809.1020	0.00
30/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
30/04/2021	AL7T On 06-May-21			Index Future	866.48	868.0070	866.4760	868.0070	0.00
30/04/2021	AL7T On 05-August-21			Index Future	875.35	876.9010	875.3500	876.9010	0.00
30/04/2021	AL7T On 04-November-21			Index Future	885.34	886.9180	885.3440	886.9180	0.00
30/04/2021	AL7T On 03-February-22			Index Future	895.17	896.7660	895.1740	896.7660	0.00
30/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
30/04/2021	ALBI On 06-May-21			Index Future	760.37	762.7110	760.3730	762.7110	238.00
30/04/2021	ALBI On 05-August-21			Index Future	768.16	770.5260	768.1610	770.5260	134.00
30/04/2021	ALBI On 04-November-21			Index Future	776.93	779.3280	776.9310	779.3280	0.00
30/04/2021	ALBI On 03-February-22			Index Future	785.56	787.9810	785.5580	787.9810	0.00
30/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
30/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2021	ES33 On 06-May-21			Bond Future	11.74	74.1905	11.7373	74.1905	0.00
30/04/2021	ES33 On 05-August-21			Bond Future	12.01	74.9777	12.0054	74.9777	350.00
30/04/2021	ES33 On 04-November-21			Bond Future	12.27	72.0686	12.2667	72.0686	0.00
30/04/2021	ES33 On 03-February-22			Bond Future	12.56	72.8862	12.5551	72.8862	0.00
30/04/2021	ES33 On 05-May-22			Bond Future	12.86	69.9032	12.8606	69.9032	0.00
30/04/2021	ES42 On 06-May-21			Bond Future	12.21	72.8928	12.2113	72.8928	0.00
30/04/2021	ES42 On 05-August-21			Bond Future	12.46	73.6662	12.4643	73.6662	4,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	ES42 On 04-November-21			Bond Future	12.71	70.2594	12.7133	70.2594	0.00
30/04/2021	ES42 On 03-February-22			Bond Future	12.98	71.0566	12.9784	71.0566	0.00
30/04/2021	ES42 On 05-May-22			Bond Future	13.27	67.5714	13.2688	67.5714	0.00
30/04/2021	GOVI On 06-May-21			GOVI	751.51	753.7410	751.5070	753.7410	37.00
30/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	728170	75	728170	75	0.00
30/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	728270	75	728270	75	0.00
30/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	728370	75	728370	75	0.00
30/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 05-August-21			GOVI	759.20	761.4640	759.2030	761.4640	966.00
30/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	400530	42	400530	42	0.00
30/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	400630	42	400630	42	0.00
30/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	400730	42	400730	42	0.00
30/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 04-November-21			GOVI	767.87	770.1630	767.8720	770.1630	0.00
30/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	394520	42	394520	42	0.00
30/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	394620	42	394620	42	0.00
30/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	394720	42	394720	42	0.00
30/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 03-February-22			GOVI	776.40	778.7140	776.3970	778.7140	0.00
30/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	163630	14	163630	14	0.00
30/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	163430	14	163430	14	0.00
30/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	163530	14	163530	14	0.00
30/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
30/04/2021	GOVI On 05-May-22	788.24	Call	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
30/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	100	0	0.00
30/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	100	0	0.00
30/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2021	IGOV On 06-May-21			Index Future	283.90	283.6220	283.9040	283.6220	304.00
30/04/2021	IGOV On 05-August-21			Index Future	286.88	286.5980	286.8820	286.5980	578.00
30/04/2021	IGOV On 04-November-21			Index Future	290.23	289.9420	290.2270	289.9420	16.00
30/04/2021	IGOV On 03-February-22			Index Future	293.52	293.2300	293.5190	293.2300	0.00
30/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
30/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
30/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.71	90.7000	90.7100	90.7000	51.00
30/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
30/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.32	90.3000	90.3200	90.3000	0.00
30/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.51	93.4900	93.5100	93.4900	0.00
30/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.09	94.0500	94.0900	94.0500	0.00
30/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.57	86.5100	86.5700	86.5100	0.00
30/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.20	92.1200	92.2000	92.1200	0.00
30/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.68	80.5200	80.6800	80.5200	0.00
30/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.31	77.1500	77.3100	77.1500	0.00
30/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.83	75.6600	75.8300	75.6600	0.00
30/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.96	77.7800	77.9600	77.7800	0.00
30/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.07	81.8800	82.0700	81.8800	0.00
30/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.68	80.4800	80.6800	80.4800	0.00
30/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.88	82.6700	82.8800	82.6700	0.00
30/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.80	88.5900	88.8000	88.5900	0.00
30/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.33	89.1200	89.3300	89.1200	0.00
30/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.50	82.2600	82.5000	82.2600	0.00
30/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.41	90.1700	90.4100	90.1700	0.00
30/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
30/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
30/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
30/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	0.00
30/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2200	3.7800	96.2200	0.00
30/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.1950	3.8050	96.1950	30,000.00
30/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1400	3.8700	96.1400	0.00
30/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0100	4.0000	96.0100	0.00
30/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.8250	4.1950	95.8250	0.00
30/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.57	95.4750	4.5650	95.4750	471.00
30/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.74	95.3000	4.7400	95.3000	0.00
30/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.11	94.9500	5.1050	94.9500	0.00
30/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.31	94.7550	5.3050	94.7550	0.00
30/04/2021	R023 On 06-May-21			Bond Future	4.68	106.6995	4.6820	106.6995	27,376.00
30/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4958	5	4958	5	0.00
30/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4941	5	4941	5	0.00
30/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4974	5	4974	5	0.00
30/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R023 On 05-August-21			Bond Future	4.77	107.8047	4.7718	107.8047	15,252.00
30/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	891	1	891	1	0.00
30/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	877	1	877	1	0.00
30/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	864	1	864	1	0.00
30/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	77	0	77	0	0.00
30/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	75	0	75	0	0.00
30/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	74	0	74	0	0.00
30/04/2021	R023 On 04-November-21			Bond Future	4.81	105.1168	4.8066	105.1168	0.00
30/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	449	0	449	0	0.00
30/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	441	0	441	0	0.00
30/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	433	0	433	0	0.00
30/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	313	0	313	0	0.00
30/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	308	0	308	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
30/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	303	0	303	0	0.00
30/04/2021	R023 On 03-February-22			Bond Future	4.90	106.2842	4.8982	106.2842	0.00
30/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	489	0	489	0	0.00
30/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	483	0	483	0	0.00
30/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	495	0	495	0	0.00
30/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	307	0	307	0	0.00
30/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	315	0	315	0	0.00
30/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	310	0	310	0	0.00
30/04/2021	R023 On 05-May-22			Bond Future	5.09	103.5079	5.0852	103.5079	0.00
30/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	960	1	960	1	0.00
30/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	952	1	952	1	0.00
30/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	968	1	968	1	0.00
30/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 06-May-21			Bond Future	10.85	88.1704	10.8550	88.1704	68,919.00
30/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	8814	9	8814	9	0.00
30/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	8760	9	8760	9	0.00
30/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	1594	2	1594	2	0.00
30/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	72	0	72	0	600.00
30/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	2069	3	2069	3	600.00
30/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	11701	12	11701	12	0.00
30/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	2966	3	2966	3	0.00
30/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	703	1	703	1	1,650.00
30/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	6944	7	6944	7	0.00
30/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	8868	9	8868	9	0.00
30/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	194	0	194	0	0.00
30/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	3	0	3	0	500.00
30/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	4267	5	4267	5	0.00
30/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	10982	11	10982	11	0.00
30/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	20	0	20	0	223.00
30/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
30/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	4050	4	4050	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
30/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	22	0	22	0	1,650.00
30/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3028	3	3028	3	0.00
30/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
30/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2160	2	2160	2	500.00
30/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	5334	5	5334	5	0.00
30/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	0	0	0	0	223.00
30/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	91	0	91	0	223.00
30/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	989	1	989	1	0.00
30/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	229	0	229	0	0.00
30/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	371	0	371	0	500.00
30/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-August-21			Bond Future	11.09	89.0837	11.0867	89.0837	83,331.00
30/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2220	2	2220	2	0.00
30/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	731	1	731	1	100.00
30/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4098	4	4098	4	0.00
30/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	49475	49	49475	49	0.00
30/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2383	2	2383	2	100.00
30/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	49708	49	49708	49	0.00
30/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	49592	49	49592	49	0.00
30/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4198	4	4198	4	100.00
30/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7670	7	7670	7	0.00
30/04/2021	R035 On 04-November-21			Bond Future	11.31	85.6168	11.3091	85.6168	0.00
30/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	3737	4	3737	4	0.00
30/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	13658	14	13658	14	0.00
30/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	5539	6	5539	6	0.00
30/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1440	2	1440	2	782.00
30/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	8451	9	8451	9	0.00
30/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	8413	9	8413	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1279	1	1279	1	400.00
30/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2222	3	2222	3	400.00
30/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	3392	4	3392	4	0.00
30/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	8489	9	8489	9	0.00
30/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1265	1	1265	1	350.00
30/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	2177	2	2177	2	0.00
30/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	6566	6	6566	6	350.00
30/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	8885	9	8885	9	0.00
30/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8832	9	8832	9	0.00
30/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1649	2	1649	2	0.00
30/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4775	5	4775	5	782.00
30/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8253	8	8253	8	0.00
30/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2969	3	2969	3	782.00
30/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6483	6	6483	6	0.00
30/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	4392	4	4392	4	350.00
30/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1679	2	1679	2	0.00
30/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1664	2	1664	2	0.00
30/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	460	0	460	0	400.00
30/04/2021	R035 On 03-February-22			Bond Future	11.56	86.5677	11.5557	86.5677	0.00
30/04/2021	R035 On 03-February-22	11.88	Call	Bond Future	5677	6	5677	6	0.00
30/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1420	1	1420	1	280.00
30/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	958	1	958	1	683.00
30/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	3758	4	3758	4	0.00
30/04/2021	R035 On 03-February-22	11.28	Call	Bond Future	3866	4	3866	4	0.00
30/04/2021	R035 On 03-February-22	10.26	Call	Bond Future	1644	2	1644	2	200.00
30/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	5188	5	5188	5	0.00
30/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3210	3	3210	3	0.00
30/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4173	4	4173	4	0.00
30/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	3703	4	3703	4	0.00
30/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2330	2	2330	2	0.00
30/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	3731	4	3731	4	0.00
30/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5643	5	5643	5	0.00
30/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5676	5	5676	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
30/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5138	5	5138	5	683.00
30/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	4191	4	4191	4	280.00
30/04/2021	R035 On 03-February-22	11.28	Put	Bond Future	5481	5	5481	5	200.00
30/04/2021	R035 On 03-February-22	10.26	Put	Bond Future	9649	9	9649	9	0.00
30/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7811	7	7811	7	683.00
30/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12770	12	12770	12	0.00
30/04/2021	R035 On 03-February-22	11.88	Put	Bond Future	3835	4	3835	4	200.00
30/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	6329	6	6329	6	280.00
30/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	10490	10	10490	10	0.00
30/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5610	5	5610	5	0.00
30/04/2021	R035 On 05-May-22			Bond Future	11.81	83.0139	11.8131	83.0139	0.00
30/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	1033	1	1033	1	0.00
30/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	976	0	976	0	0.00
30/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	920	0	920	0	0.00
30/04/2021	R186 On 06-May-21			Bond Future	7.38	118.2753	7.3833	118.2753	43,458.00
30/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15276	15	15276	15	0.00
30/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	303	0	303	0	0.00
30/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15235	15	15235	15	0.00
30/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15194	15	15194	15	0.00
30/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1189	1	1189	1	5,000.00
30/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	130	0	130	0	5,000.00
30/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	714	1	714	1	15,177.00
30/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R186 On 05-August-21			Bond Future	7.58	114.2204	7.5816	114.2204	88,985.00
30/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5113	5	5113	5	0.00
30/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5076	5	5076	5	0.00
30/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5038	5	5038	5	0.00
30/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	354	0	354	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
30/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	348	0	348	0	0.00
30/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	341	0	341	0	0.00
30/04/2021	R186 On 04-November-21			Bond Future	7.76	115.5139	7.7641	115.5139	0.00
30/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3087	3	3087	3	0.00
30/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3059	3	3059	3	0.00
30/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3032	3	3032	3	0.00
30/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1594	2	1594	2	0.00
30/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1578	2	1578	2	0.00
30/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1562	2	1562	2	0.00
30/04/2021	R186 On 03-February-22			Bond Future	7.98	111.5154	7.9787	111.5154	0.00
30/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1294	1	1294	1	0.00
30/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1308	1	1308	1	0.00
30/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1323	1	1323	1	0.00
30/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4229	4	4229	4	0.00
30/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4258	4	4258	4	0.00
30/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4287	4	4287	4	0.00
30/04/2021	R186 On 05-May-22			Bond Future	8.23	112.7019	8.2324	112.7019	0.00
30/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	269	0	269	0	0.00
30/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	308	0	308	0	0.00
30/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	348	0	348	0	0.00
30/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R197 On 06-May-21			Bond Future	322.36	322.3117	322.3597	322.3117	2,744.00
30/04/2021	R197 On 05-August-21			Bond Future	317.80	317.7518	317.7988	317.7518	970.00
30/04/2021	R197 On 04-November-21			Bond Future	321.47	321.4241	321.4697	321.4241	0.00
30/04/2021	R197 On 03-February-22			Bond Future	317.04	316.9934	317.0395	316.9934	0.00
30/04/2021	R197 On 05-May-22			Bond Future	320.49	320.4426	320.4896	320.4426	0.00
30/04/2021	R202 On 06-May-21			Bond Future	232.30	232.2526	232.3035	232.2526	7,827.00
30/04/2021	R202 On 05-August-21			Bond Future	230.53	230.4784	230.5288	230.4784	9,319.00
30/04/2021	R202 On 04-November-21			Bond Future	233.19	233.1418	233.1914	233.1418	0.00
30/04/2021	R202 On 03-February-22			Bond Future	231.55	231.4963	231.5464	231.4963	0.00
30/04/2021	R202 On 05-May-22			Bond Future	234.07	234.0156	234.0666	234.0156	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
30/04/2021	R209 On 06-May-21			Bond Future	10.78	67.7954	10.7833	67.7954	12,751.00
30/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7355	8	7355	8	0.00
30/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	358	1	358	1	0.00
30/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	4288	5	4288	5	0.00
30/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	45	0	45	0	5,325.00
30/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	2585	3	2585	3	0.00
30/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7309	8	7309	8	0.00
30/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7263	8	7263	8	0.00
30/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
30/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	90	0	90	0	500.00
30/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	0	0	0	0	4,050.00
30/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	1491	2	1491	2	0.00
30/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	6	0	6	0	0.00
30/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7402	8	7402	8	0.00
30/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
30/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	316	0	316	0	3,500.00
30/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4516	4	4516	4	0.00
30/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	6042	6	6042	6	0.00
30/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7620	7	7620	7	0.00
30/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	90	0	90	0	9,150.00
30/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	10	0	10	0	3,750.00
30/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3070	3	3070	3	0.00
30/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1376	1	1376	1	1,750.00
30/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2533	2	2533	2	0.00
30/04/2021	R209 On 05-August-21			Bond Future	10.99	68.4976	10.9877	68.4976	16,261.00
30/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	5415	6	5415	6	0.00
30/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5378	6	5378	6	0.00
30/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	5451	6	5451	6	0.00
30/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1258	1	1258	1	0.00
30/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1283	1	1283	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
30/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1270	1	1270	1	0.00
30/04/2021	R209 On 04-November-21			Bond Future	11.18	66.1325	11.1828	66.1325	3,675.00
30/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	717	1	717	1	4,750.00
30/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	6727	7	6727	7	0.00
30/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2087	2	2087	2	0.00
30/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6174	6	6174	6	0.00
30/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	6759	7	6759	7	0.00
30/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	6696	7	6696	7	0.00
30/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1801	2	1801	2	0.00
30/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2109	2	2109	2	6,500.00
30/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1817	2	1817	2	0.00
30/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1832	2	1832	2	0.00
30/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5789	6	5789	6	10,000.00
30/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10401	10	10401	10	0.00
30/04/2021	R209 On 03-February-22			Bond Future	11.39	66.8670	11.3939	66.8670	0.00
30/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3380	3	3380	3	0.00
30/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3356	3	3356	3	0.00
30/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3333	3	3333	3	0.00
30/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5270	5	5270	5	0.00
30/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5240	5	5240	5	0.00
30/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5211	5	5211	5	0.00
30/04/2021	R209 On 05-May-22			Bond Future	11.62	64.4388	11.6207	64.4388	0.00
30/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	900	1	900	1	0.00
30/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	950	1	950	1	0.00
30/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	850	0	850	0	0.00
30/04/2021	R210 On 06-May-21			Bond Future	203.46	203.7992	203.4566	203.7992	948.00
30/04/2021	R210 On 05-August-21			Bond Future	205.61	205.9614	205.6144	205.9614	1,486.00
30/04/2021	R210 On 04-November-21			Bond Future	205.26	205.6087	205.2564	205.6087	0.00
30/04/2021	R210 On 03-February-22			Bond Future	207.58	207.9408	207.5845	207.9408	0.00
30/04/2021	R210 On 05-May-22			Bond Future	207.06	207.4150	207.0550	207.4150	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
30/04/2021	R212 On 06-May-21			Bond Future	172.16	172.1207	172.1551	172.1207	2,905.00
30/04/2021	R212 On 05-August-21			Bond Future	171.66	171.6216	171.6556	171.6216	750.00
30/04/2021	R212 On 04-November-21			Bond Future	173.64	173.6054	173.6387	173.6054	0.00
30/04/2021	R213 On 06-May-21			Bond Future	9.73	84.5333	9.7289	84.5333	2,511.00
30/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10926	11	10926	11	0.00
30/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10880	11	10880	11	0.00
30/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10972	11	10972	11	0.00
30/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R213 On 05-August-21			Bond Future	9.94	85.4089	9.9428	85.4089	8,402.00
30/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5327	6	5327	6	0.00
30/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3096	3	3096	3	0.00
30/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5637	6	5637	6	0.00
30/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1197	1	1197	1	0.00
30/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5598	6	5598	6	0.00
30/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5559	6	5559	6	0.00
30/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	940	1	940	1	0.00
30/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	930	1	930	1	0.00
30/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2051	2	2051	2	0.00
30/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4504	4	4504	4	0.00
30/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	919	1	919	1	0.00
30/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1006	1	1006	1	0.00
30/04/2021	R213 On 04-November-21			Bond Future	10.15	82.8457	10.1479	82.8457	0.00
30/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6333	7	6333	7	0.00
30/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6300	7	6300	7	0.00
30/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6366	7	6366	7	0.00
30/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1598	2	1598	2	0.00
30/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1583	2	1583	2	0.00
30/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1568	2	1568	2	0.00
30/04/2021	R213 On 03-February-22			Bond Future	10.38	83.7658	10.3777	83.7658	0.00
30/04/2021	R213 On 03-February-22	10.17	Call	Bond Future	3331	3	3331	3	0.00
30/04/2021	R213 On 03-February-22	9.15	Call	Bond Future	1385	1	1385	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4455	4	4455	4	0.00
30/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1476	1	1476	1	430.00
30/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3527	3	3527	3	0.00
30/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2866	3	2866	3	0.00
30/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2071	2	2071	2	0.00
30/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2419	2	2419	2	0.00
30/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3283	3	3283	3	0.00
30/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2844	3	2844	3	0.00
30/04/2021	R213 On 03-February-22	10.67	Call	Bond Future	4656	5	4656	5	0.00
30/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	2933	3	2933	3	0.00
30/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	830	1	830	1	200.00
30/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2888	3	2888	3	0.00
30/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	989	1	989	1	102.00
30/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4918	5	4918	5	0.00
30/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6209	6	6209	6	200.00
30/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10259	10	10259	10	0.00
30/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4859	5	4859	5	430.00
30/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	7571	7	7571	7	0.00
30/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	9440	9	9440	9	0.00
30/04/2021	R213 On 03-February-22	10.67	Put	Bond Future	3206	3	3206	3	220.00
30/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	3349	3	3349	3	430.00
30/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4977	5	4977	5	0.00
30/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4436	4	4436	4	200.00
30/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5599	5	5599	5	102.00
30/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4947	5	4947	5	0.00
30/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4171	4	4171	4	102.00
30/04/2021	R213 On 03-February-22	10.17	Put	Bond Future	4382	4	4382	4	220.00
30/04/2021	R213 On 03-February-22	9.15	Put	Bond Future	7867	8	7867	8	0.00
30/04/2021	R213 On 05-May-22			Bond Future	10.62	81.1278	10.6215	81.1278	0.00
30/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	90	0	90	0	0.00
30/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	138	0	138	0	0.00
30/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	41	0	41	0	0.00
30/04/2021	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
30/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R214 On 06-May-21			Bond Future	11.14	64.8549	11.1381	64.8549	9,157.00
30/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	5807	6	5807	6	0.00
30/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	5759	6	5759	6	0.00
30/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	5712	6	5712	6	0.00
30/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	2	0	2	0	0.00
30/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	2	0	2	0	0.00
30/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	1	0	1	0	0.00
30/04/2021	R214 On 05-August-21			Bond Future	11.34	65.5266	11.3402	65.5266	8,755.00
30/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5064	5	5064	5	0.00
30/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5099	5	5099	5	0.00
30/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5029	5	5029	5	0.00
30/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1555	2	1555	2	0.00
30/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1584	2	1584	2	0.00
30/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1569	2	1569	2	0.00
30/04/2021	R214 On 04-November-21			Bond Future	11.53	62.9907	11.5332	62.9907	0.00
30/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	6670	7	6670	7	0.00
30/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	6636	7	6636	7	0.00
30/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	6603	7	6603	7	0.00
30/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2037	2	2037	2	0.00
30/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2012	2	2012	2	0.00
30/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2025	2	2025	2	0.00
30/04/2021	R214 On 03-February-22			Bond Future	11.75	63.6902	11.7451	63.6902	0.00
30/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3507	4	3507	4	0.00
30/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3484	4	3484	4	0.00
30/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3531	4	3531	4	0.00
30/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5336	5	5336	5	0.00
30/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5306	5	5306	5	0.00
30/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5276	5	5276	5	0.00
30/04/2021	R214 On 05-May-22			Bond Future	11.96	61.0905	11.9644	61.0905	0.00
30/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	1177	1	1177	1	0.00
30/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	1126	1	1126	1	0.00
30/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	1075	1	1075	1	0.00
30/04/2021	R248 On 06-May-21			Bond Future	11.16	81.6809	11.1632	81.6809	89,252.00
30/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	7537	8	7537	8	0.00
30/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	7479	8	7479	8	0.00
30/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	261	0	261	0	1,030.00
30/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	1945	2	1945	2	1,030.00
30/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	141	0	141	0	0.00
30/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	7595	8	7595	8	0.00
30/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2734	2	2734	2	0.00
30/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	7217	7	7217	7	0.00
30/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	331	0	331	0	0.00
30/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	1	0	1	0	0.00
30/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2126	2	2126	2	0.00
30/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 05-August-21			Bond Future	11.37	82.5270	11.3677	82.5270	168,210.00
30/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1059	1	1059	1	1,000.00
30/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	404	0	404	0	0.00
30/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	8108	8	8108	8	0.00
30/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	8152	9	8152	9	0.00
30/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	2858	3	2858	3	1,000.00
30/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	718	1	718	1	1,300.00
30/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	1979	2	1979	2	1,300.00
30/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1259	1	1259	1	0.00
30/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	8195	9	8195	9	0.00
30/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1111	1	1111	1	0.00
30/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1098	1	1098	1	0.00
30/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6736	6	6736	6	0.00
30/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5238	5	5238	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
30/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7299	7	7299	7	0.00
30/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3999	4	3999	4	0.00
30/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1085	1	1085	1	0.00
30/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8521	8	8521	8	0.00
30/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10647	10	10647	10	0.00
30/04/2021	R248 On 04-November-21			Bond Future	11.56	79.0490	11.5631	79.0490	0.00
30/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	9324	10	9324	10	0.00
30/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	9285	10	9285	10	0.00
30/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	9363	10	9363	10	0.00
30/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1722	2	1722	2	0.00
30/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1753	2	1753	2	0.00
30/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1738	2	1738	2	0.00
30/04/2021	R248 On 03-February-22			Bond Future	11.78	79.9270	11.7783	79.9270	0.00
30/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4068	4	4068	4	0.00
30/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4038	4	4038	4	0.00
30/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4008	4	4008	4	0.00
30/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5926	6	5926	6	0.00
30/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5998	6	5998	6	0.00
30/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5962	6	5962	6	0.00
30/04/2021	R248 On 05-May-22			Bond Future	12.00	76.3654	12.0012	76.3654	0.00
30/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
30/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	1309	1	1309	1	0.00
30/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	1183	1	1183	1	0.00
30/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	1246	1	1246	1	0.00