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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/04/2021 TO: 19/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	2025 On 06-May-21			Bond Future	152.18	152.1198	152.1839	152.1198	5,494.00
19/04/2021	2025 On 05-August-21			Bond Future	152.28	152.2119	152.2760	152.2119	170.00
19/04/2021	2025 On 04-November-21			Bond Future	154.03	153.9618	154.0259	153.9618	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
19/04/2021	2025 On 03-February-22			Bond Future	154.27	154.2011	154.2657	154.2011	0.00
19/04/2021	2025 On 05-May-22			Bond Future	155.95	155.8830	155.9485	155.8830	0.00
19/04/2021	2029 On 06-May-21			Bond Future	111.37	110.6366	111.3719	110.6366	2,899.00
19/04/2021	2029 On 05-August-21			Bond Future	112.56	111.8134	112.5562	111.8134	0.00
19/04/2021	2029 On 04-November-21			Bond Future	112.70	111.9514	112.7021	111.9514	0.00
19/04/2021	2029 On 03-February-22			Bond Future	114.01	113.2548	114.0142	113.2548	0.00
19/04/2021	2029 On 05-May-22			Bond Future	114.09	113.3193	114.0871	113.3193	0.00
19/04/2021	2030 On 06-May-21			Bond Future	9.11	95.7394	95.6092	95.7394	114,923.00
19/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13370	14	13	14	0.00
19/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	798	1	1	1	0.00
19/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	93	0	0	0	0.00
19/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	615	1	1	1	0.00
19/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	464	1	0	1	300.00
19/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1542	2	2	2	0.00
19/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8698	9	9	9	0.00
19/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13323	13	13	13	0.00
19/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13277	13	13	13	0.00
19/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	693	1	1	1	0.00
19/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	914	1	1	1	0.00
19/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1642	2	2	2	0.00
19/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	2002	2	2	2	0.00
19/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1711	2	2	2	300.00
19/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9738	10	10	10	0.00
19/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4565	5	5	5	0.00
19/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	13	0	0	0	700.00
19/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	5164	5	5	5	0.00
19/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1321	1	1	1	0.00
19/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	67	0	0	0	0.00
19/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1090	1	1	1	0.00
19/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	1	0	0	0	300.00
19/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	804	1	1	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
19/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	847	1	1	1	0.00
19/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1537	2	2	2	5,000.00
19/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	2	0	0	0	0.00
19/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	916	1	1	1	700.00
19/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6780	7	7	7	0.00
19/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	104	0	0	0	700.00
19/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1890	2	2	2	2,500.00
19/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	648	1	1	1	0.00
19/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2416	2	2	2	0.00
19/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2044	2	2	2	0.00
19/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1708	2	2	2	2,500.00
19/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4475	4	4	4	0.00
19/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2030 On 05-August-21			Bond Future	9.32	92.7289	92.5969	92.7289	0.00
19/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	4153	4	4	4	0.00
19/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	6206	6	6	6	0.00
19/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	323	0	0	0	200.00
19/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6732	7	7	7	0.00
19/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1909	2	2	2	600.00
19/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1657	2	2	2	479.00
19/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5616	6	6	6	0.00
19/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1558	2	2	2	200.00
19/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	3202	3	3	3	600.00
19/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13795	14	14	14	0.00
19/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6691	7	7	7	0.00
19/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6650	7	7	7	0.00
19/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	937	1	1	1	0.00
19/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	927	1	1	1	0.00
19/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	73	0	0	0	600.00
19/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9803	10	10	10	0.00
19/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1050	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4603	5	5	5	0.00
19/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2514	2	3	2	0.00
19/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	918	1	1	1	0.00
19/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3988	4	4	4	0.00
19/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1856	2	2	2	479.00
19/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4416	4	4	4	0.00
19/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1228	1	1	1	479.00
19/04/2021	2030 On 04-November-21			Bond Future	9.52	93.7743	93.6403	93.7743	0.00
19/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4698	5	5	5	1,102.00
19/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1881	2	2	2	300.00
19/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10231	10	10	10	0.00
19/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	7149	7	7	7	0.00
19/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	7075	7	7	7	0.00
19/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1149	1	1	1	300.00
19/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2784	3	3	3	1,102.00
19/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9544	10	10	10	0.00
19/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	7112	7	7	7	0.00
19/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1602	2	2	2	0.00
19/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1613	2	2	2	0.00
19/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8096	8	8	8	0.00
19/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5969	6	6	6	0.00
19/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	731	1	1	1	300.00
19/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1590	2	2	2	0.00
19/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4498	4	4	4	0.00
19/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	879	1	1	1	1,102.00
19/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2705	3	3	3	0.00
19/04/2021	2030 On 03-February-22			Bond Future	9.73	90.8405	90.7048	90.8405	0.00
19/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3808	4	4	4	0.00
19/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2943	3	3	3	0.00
19/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2919	3	3	3	0.00
19/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2967	3	3	3	0.00
19/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1132	1	1	1	101.00
19/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2733	3	3	3	0.00

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19/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4727	5	5	5	101.00
19/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4437	4	4	4	0.00
19/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8366	8	8	8	0.00
19/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4494	4	4	4	0.00
19/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4465	4	4	4	0.00
19/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3573	4	4	4	101.00
19/04/2021	2030 On 05-May-22			Bond Future	9.98	91.8086	91.6717	91.8086	0.00
19/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	1029	1	1	1	0.00
19/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	1077	1	1	1	0.00
19/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	1126	1	1	1	0.00
19/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 06-May-21			Bond Future	9.90	90.1144	90.0364	90.1144	121,465.00
19/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	12147	12	12	12	0.00
19/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	12097	12	12	12	0.00
19/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2998	3	3	3	736.00
19/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12197	12	12	12	0.00
19/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14388	14	14	14	0.00
19/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
19/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	458	1	0	1	0.00
19/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 05-August-21			Bond Future	10.12	91.0503	90.9712	91.0503	16,063.00
19/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7850	8	8	8	0.00
19/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7891	8	8	8	0.00
19/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7932	8	8	8	0.00
19/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	959	1	1	1	0.00
19/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	970	1	1	1	0.00
19/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	982	1	1	1	0.00
19/04/2021	2032 On 04-November-21			Bond Future	10.33	87.9302	87.8497	87.9302	21.00

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19/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13294	13	13	13	0.00
19/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8970	9	9	9	0.00
19/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1752	2	2	2	700.00
19/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2770	3	3	3	700.00
19/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8895	9	9	9	0.00
19/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8932	9	9	9	0.00
19/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1517	2	2	2	0.00
19/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1530	2	2	2	0.00
19/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1543	2	2	2	0.00
19/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7706	8	8	8	0.00
19/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	530	1	1	1	700.00
19/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5667	6	6	6	0.00
19/04/2021	2032 On 03-February-22			Bond Future	10.55	88.9341	88.8524	88.9341	0.00
19/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3671	0	4	0	0.00
19/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5441	0	5	0	0.00
19/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1306	1	1	1	97.00
19/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1040	1	1	1	198.00
19/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3917	4	4	4	0.00
19/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3944	4	4	4	0.00
19/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3129	3	3	3	0.00
19/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1947	0	2	0	400.00
19/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2370	2	2	2	0.00
19/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4548	5	5	5	0.00
19/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3862	4	4	4	0.00
19/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3889	4	4	4	0.00
19/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4538	5	5	5	0.00
19/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4567	5	5	5	0.00
19/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4481	4	4	4	198.00
19/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3922	4	4	4	97.00
19/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6586	7	7	7	198.00
19/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10792	11	11	11	0.00
19/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4770	0	5	0	400.00
19/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7537	0	8	0	0.00

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19/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5422	5	5	5	97.00
19/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9601	10	10	10	0.00
19/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4510	4	5	4	0.00
19/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3243	0	3	0	400.00
19/04/2021	2032 On 05-May-22			Bond Future	10.79	85.7380	85.6556	85.7380	0.00
19/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1314	1	1	1	0.00
19/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1209	1	1	1	0.00
19/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1262	1	1	1	0.00
19/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2033 On 06-May-21			Bond Future	105.60	104.6126	105.5970	104.6126	9,985.00
19/04/2021	2033 On 05-August-21			Bond Future	106.72	105.7254	106.7199	105.7254	0.00
19/04/2021	2033 On 04-November-21			Bond Future	106.72	105.7192	106.7246	105.7192	0.00
19/04/2021	2033 On 03-February-22			Bond Future	107.97	106.9501	107.9670	106.9501	0.00
19/04/2021	2033 On 05-May-22			Bond Future	107.89	106.8660	107.8941	106.8660	0.00
19/04/2021	2037 On 06-May-21			Bond Future	10.73	85.6736	85.5235	85.6736	128,121.00
19/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	10137	10	10	10	0.00
19/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	10083	10	10	10	0.00
19/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	10030	10	10	10	0.00
19/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	6	0	0	0	0.00
19/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	6	0	0	0	0.00
19/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	6	0	0	0	0.00
19/04/2021	2037 On 05-August-21			Bond Future	10.95	82.3081	82.1562	82.3081	44,619.00
19/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8793	9	9	9	0.00
19/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8835	9	9	9	0.00
19/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8878	9	9	9	0.00
19/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1081	1	1	1	0.00
19/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1069	1	1	1	0.00
19/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1057	1	1	1	0.00
19/04/2021	2037 On 04-November-21			Bond Future	11.15	83.2364	83.0824	83.2364	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
19/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10836	11	11	11	0.00
19/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10796	11	11	11	0.00
19/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8850	9	9	9	0.00
19/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5747	6	6	6	600.00
19/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10875	11	11	11	0.00
19/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1437	1	1	1	0.00
19/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2194	2	2	2	600.00
19/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3695	4	4	4	0.00
19/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1449	1	1	1	0.00
19/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1425	1	1	1	0.00
19/04/2021	2037 On 03-February-22			Bond Future	11.37	79.9322	79.7763	79.9322	0.00
19/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	5087	5	5	5	0.00
19/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	5055	5	5	5	0.00
19/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	5024	5	5	5	0.00
19/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4471	4	4	4	0.00
19/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4527	4	5	4	0.00
19/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4499	4	4	4	0.00
19/04/2021	2037 On 05-May-22			Bond Future	11.60	80.7838	80.6262	80.7838	0.00
19/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1357	2	1	2	0.00
19/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	1243	1	1	1	0.00
19/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1300	1	1	1	0.00
19/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2038 On 06-May-21			Bond Future	119.04	119.0218	119.0357	119.0218	8,039.00
19/04/2021	2038 On 05-August-21			Bond Future	118.58	118.5712	118.5846	118.5712	0.00
19/04/2021	2038 On 04-November-21			Bond Future	119.95	119.9346	119.9476	119.9346	0.00
19/04/2021	2038 On 03-February-22			Bond Future	119.60	119.5838	119.5966	119.5838	0.00
19/04/2021	2038 On 05-May-22			Bond Future	120.90	120.8877	120.9011	120.8877	0.00
19/04/2021	2040 On 06-May-21			Bond Future	10.88	87.6862	87.5614	87.6862	84,716.00
19/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9829	10	10	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
19/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9772	10	10	10	0.00
19/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	14950	15	15	15	0.00
19/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1398	2	1	2	300.00
19/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4929	5	5	5	300.00
19/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	9886	10	10	10	0.00
19/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	11	0	0	0	0.00
19/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1742	2	2	2	0.00
19/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	250	0	0	0	0.00
19/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
19/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	12	0	0	0	0.00
19/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	11	0	0	0	0.00
19/04/2021	2040 On 05-August-21			Bond Future	11.09	84.0914	83.9649	84.0914	21,310.00
19/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5448	6	5	6	900.00
19/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	20129	20	20	20	0.00
19/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9661	10	10	10	0.00
19/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3560	4	4	4	900.00
19/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9616	10	10	10	0.00
19/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9571	10	10	10	0.00
19/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	997	1	1	1	0.00
19/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3850	4	4	4	0.00
19/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1020	1	1	1	0.00
19/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	40	0	0	0	900.00
19/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1008	1	1	1	0.00
19/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2442	2	2	2	0.00
19/04/2021	2040 On 04-November-21			Bond Future	11.29	85.0399	84.9115	85.0399	0.00
19/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	11216	11	11	11	0.00
19/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	11175	11	11	11	0.00
19/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	11135	11	11	11	0.00
19/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1577	2	2	2	0.00
19/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1564	2	2	2	0.00
19/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1551	2	2	2	0.00
19/04/2021	2040 On 03-February-22			Bond Future	11.50	81.5060	81.3760	81.5060	0.00
19/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5282	5	5	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
19/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5249	5	5	5	0.00
19/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5315	5	5	5	0.00
19/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4795	5	5	5	0.00
19/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4764	5	5	5	0.00
19/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4734	5	5	5	0.00
19/04/2021	2040 On 05-May-22			Bond Future	11.73	82.3743	82.2430	82.3743	0.00
19/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	1104	1	1	1	0.00
19/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	1044	1	1	1	0.00
19/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	1165	1	1	1	0.00
19/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2044 On 06-May-21			Bond Future	10.92	84.3670	84.2757	84.3670	60,542.00
19/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9713	10	10	10	0.00
19/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	905	1	1	1	3,100.00
19/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3485	4	3	4	3,100.00
19/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6559	7	7	7	0.00
19/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9657	10	10	10	0.00
19/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9601	10	10	10	0.00
19/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3746	4	4	4	0.00
19/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5922	6	6	6	0.00
19/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2293	2	2	2	0.00
19/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9994	10	10	10	0.00
19/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	11	0	0	0	3,100.00
19/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	157	0	0	0	3,100.00
19/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	483	1	0	1	3,100.00
19/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	15	0	0	0	0.00
19/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	14	0	0	0	0.00
19/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	112	0	0	0	0.00
19/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	553	1	1	1	0.00
19/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1052	1	1	1	3,100.00
19/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	13	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
19/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2499	3	2	3	0.00
19/04/2021	2044 On 05-August-21			Bond Future	11.13	80.8629	80.7703	80.8629	759.00
19/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	10037	10	10	10	0.00
19/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9992	10	10	10	0.00
19/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	10082	10	10	10	0.00
19/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	917	1	1	1	0.00
19/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	927	1	1	1	0.00
19/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	938	1	1	1	0.00
19/04/2021	2044 On 04-November-21			Bond Future	11.31	81.7750	81.6809	81.7750	0.00
19/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	11106	11	11	11	0.00
19/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	11065	11	11	11	0.00
19/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	11146	11	11	11	0.00
19/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1607	2	2	2	0.00
19/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1634	2	2	2	0.00
19/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1621	2	2	2	0.00
19/04/2021	2044 On 03-February-22			Bond Future	11.51	78.3290	78.2337	78.3290	0.00
19/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5379	5	5	5	0.00
19/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5312	5	5	5	0.00
19/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5346	5	5	5	0.00
19/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4792	5	5	5	0.00
19/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4823	5	5	5	0.00
19/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4762	5	5	5	0.00
19/04/2021	2044 On 05-May-22			Bond Future	11.73	79.1634	79.0672	79.1634	0.00
19/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	1211	1	1	1	0.00
19/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	1089	1	1	1	0.00
19/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	1150	1	1	1	0.00
19/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
19/04/2021	2046 On 06-May-21			Bond Future	108.94	106.9813	108.9419	106.9813	15,133.00
19/04/2021	2046 On 05-August-21			Bond Future	110.10	108.1193	110.1003	108.1193	0.00
19/04/2021	2046 On 04-November-21			Bond Future	109.56	107.5595	109.5627	107.5595	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
19/04/2021	2046 On 03-February-22			Bond Future	110.84	108.8121	110.8384	108.8121	0.00
19/04/2021	2046 On 05-May-22			Bond Future	110.21	108.1588	110.2074	108.1588	0.00
19/04/2021	2050 On 06-May-21			Bond Future	112.63	111.3546	112.6344	111.3546	11,044.00
19/04/2021	2050 On 05-August-21			Bond Future	111.91	110.6171	111.9099	110.6171	0.00
19/04/2021	2050 On 04-November-21			Bond Future	113.20	111.8888	113.1960	111.8888	0.00
19/04/2021	2050 On 03-February-22			Bond Future	112.57	111.2494	112.5716	111.2494	0.00
19/04/2021	2050 On 05-May-22			Bond Future	113.80	112.4626	113.7994	112.4626	0.00
19/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	AL37 On 06-May-21			Index Future	787.70	788.8140	787.6980	788.8140	0.00
19/04/2021	AL37 On 05-August-21			Index Future	795.78	796.9180	795.7810	796.9180	0.00
19/04/2021	AL37 On 04-November-21			Index Future	804.81	805.9740	804.8120	805.9740	0.00
19/04/2021	AL37 On 03-February-22			Index Future	813.99	815.1650	813.9850	815.1650	0.00
19/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
19/04/2021	AL7T On 06-May-21			Index Future	877.11	877.9380	877.1110	877.9380	0.00
19/04/2021	AL7T On 05-August-21			Index Future	886.11	886.9580	886.1120	886.9580	0.00
19/04/2021	AL7T On 04-November-21			Index Future	896.17	897.0360	896.1670	897.0360	0.00
19/04/2021	AL7T On 03-February-22			Index Future	906.38	907.2660	906.3820	907.2660	0.00
19/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
19/04/2021	ALBI On 06-May-21			Index Future	773.09	773.9320	773.0900	773.9320	299.00
19/04/2021	ALBI On 05-August-21			Index Future	781.02	781.8840	781.0230	781.8840	0.00
19/04/2021	ALBI On 04-November-21			Index Future	789.89	790.7680	789.8860	790.7680	0.00
19/04/2021	ALBI On 03-February-22			Index Future	798.89	799.7860	798.8890	799.7860	0.00
19/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
19/04/2021	C002 On 31-March-32			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
19/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2021	ES33 On 06-May-21			Bond Future	11.44	75.5578	75.4384	75.5578	350.00
19/04/2021	ES33 On 05-August-21			Bond Future	11.69	76.3615	76.2405	76.3615	0.00
19/04/2021	ES33 On 04-November-21			Bond Future	11.94	73.4640	73.3412	73.4640	0.00
19/04/2021	ES33 On 03-February-22			Bond Future	12.21	74.3200	74.1958	74.3200	0.00
19/04/2021	ES33 On 05-May-22			Bond Future	12.50	71.3542	71.2287	71.3542	0.00
19/04/2021	ES42 On 06-May-21			Bond Future	11.88	74.5299	74.4243	74.5299	4,779.00
19/04/2021	ES42 On 05-August-21			Bond Future	12.12	75.3227	75.2157	75.3227	0.00
19/04/2021	ES42 On 04-November-21			Bond Future	12.36	71.9304	71.8219	71.9304	0.00
19/04/2021	ES42 On 03-February-22			Bond Future	12.60	72.7691	72.6591	72.7691	0.00
19/04/2021	ES42 On 05-May-22			Bond Future	12.87	69.3042	69.1931	69.3042	0.00
19/04/2021	GOVI On 06-May-21			GOVI	763.79	764.5990	763.7850	764.5990	558.00
19/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	850950	86	85	86	0.00
19/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	851050	86	85	86	0.00
19/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	851150	86	85	86	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
19/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-August-21			GOVI	771.62	772.4550	771.6230	772.4550	430.00
19/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	524730	53	52	53	0.00
19/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	524830	53	52	53	0.00
19/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	524930	53	52	53	0.00
19/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 04-November-21			GOVI	780.38	781.2320	780.3790	781.2320	0.00
19/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	519590	53	52	53	0.00
19/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	519690	53	52	53	0.00
19/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	519790	53	52	53	0.00
19/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 03-February-22			GOVI	789.27	790.1410	789.2740	790.1410	0.00
19/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	34860	3	3	3	0.00
19/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	34660	3	3	3	0.00
19/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	34760	3	3	3	0.00
19/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
19/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
19/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
19/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
19/04/2021	IGOV On 06-May-21			Index Future	287.67	285.8620	287.6730	285.8620	897.00
19/04/2021	IGOV On 05-August-21			Index Future	290.70	288.8700	290.6970	288.8700	0.00
19/04/2021	IGOV On 04-November-21			Index Future	294.07	292.2230	294.0660	292.2230	0.00
19/04/2021	IGOV On 03-February-22			Index Future	297.49	295.6250	297.4880	295.6250	0.00
19/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
19/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
19/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
19/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6900	90.7000	90.6900	51.00
19/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1200	90.1300	90.1200	0.00
19/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.28	90.2500	90.2800	90.2500	0.00
19/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.45	93.4100	93.4500	93.4100	0.00
19/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.99	93.9400	93.9900	93.9400	0.00
19/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.43	86.3700	86.4300	86.3700	0.00
19/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.01	91.9400	92.0100	91.9400	0.00
19/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.19	80.1100	80.1900	80.1100	0.00
19/04/2021	IS10 On 16-March-26			Interest Rate Swap	76.77	76.6900	76.7700	76.6900	0.00
19/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.25	75.1500	75.2500	75.1500	0.00
19/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.35	77.2200	77.3500	77.2200	0.00
19/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.44	81.2800	81.4400	81.2800	0.00
19/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.01	79.8200	80.0100	79.8200	0.00
19/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.15	81.9500	82.1500	81.9500	0.00
19/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.02	87.8100	88.0200	87.8100	0.00
19/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.48	88.2700	88.4800	88.2700	0.00
19/04/2021	IS10 On 22-March-28			Interest Rate Swap	81.57	81.3500	81.5700	81.3500	0.00
19/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.47	89.2600	89.4700	89.2600	0.00
19/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	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
19/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3200	96.3100	96.3200	0.00
19/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.3050	96.2950	96.3050	0.00
19/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2900	96.2700	96.2900	0.00
19/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2600	96.2300	96.2600	0.00
19/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2450	96.2050	96.2450	30,000.00
19/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	96.0800	96.0100	96.0800	0.00
19/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.9900	95.8900	95.9900	0.00
19/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.49	95.5800	95.5100	95.5800	471.00
19/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.60	95.5050	95.4000	95.5050	0.00
19/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.98	95.0950	95.0250	95.0950	0.00
19/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.08	95.0300	94.9250	95.0300	0.00
19/04/2021	R023 On 06-May-21			Bond Future	4.94	106.3625	106.2925	106.3625	33,788.00
19/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4495	5	4	5	0.00
19/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4478	5	4	5	0.00
19/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4512	5	5	5	0.00
19/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R023 On 05-August-21			Bond Future	5.08	107.4672	107.3960	107.4672	0.00
19/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	614	1	1	1	0.00
19/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	604	1	1	1	0.00
19/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	594	1	1	1	0.00
19/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	271	0	0	0	0.00
19/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	266	0	0	0	0.00
19/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	261	0	0	0	0.00
19/04/2021	R023 On 04-November-21			Bond Future	5.18	104.7692	104.6966	104.7692	0.00
19/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	316	0	0	0	0.00
19/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	310	0	0	0	0.00
19/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	303	0	0	0	0.00
19/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	659	1	1	1	0.00
19/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	653	1	1	1	0.00
19/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	646	1	1	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
19/04/2021	R023 On 03-February-22			Bond Future	5.33	105.9648	105.8912	105.9648	0.00
19/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	345	0	0	0	0.00
19/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	340	0	0	0	0.00
19/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	350	0	0	0	0.00
19/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	611	1	1	1	0.00
19/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	622	1	1	1	0.00
19/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	616	1	1	1	0.00
19/04/2021	R023 On 05-May-22			Bond Future	5.65	103.1874	103.1132	103.1874	0.00
19/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	508	1	1	1	0.00
19/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	500	1	1	1	0.00
19/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	516	1	1	1	0.00
19/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 06-May-21			Bond Future	10.55	89.8258	89.6758	89.8258	98,268.00
19/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10785	11	11	11	0.00
19/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10731	11	11	11	0.00
19/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3627	4	4	4	0.00
19/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	1049	1	1	1	600.00
19/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	4139	4	4	4	600.00
19/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13670	14	14	14	0.00
19/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	5044	5	5	5	0.00
19/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2497	3	2	3	1,650.00
19/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8926	9	9	9	0.00
19/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10839	11	11	11	0.00
19/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1498	2	1	2	0.00
19/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	362	0	0	0	500.00
19/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6310	6	6	6	0.00
19/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	12950	13	13	13	0.00
19/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	676	1	1	1	223.00
19/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
19/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2738	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	96	0	0	0	1,650.00
19/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2037	2	2	2	0.00
19/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
19/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1496	2	1	2	500.00
19/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3726	4	4	4	0.00
19/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	3	0	0	0	0.00
19/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	3	0	0	0	0.00
19/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	14	0	0	0	223.00
19/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	201	0	0	0	223.00
19/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	815	1	1	1	0.00
19/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	330	0	0	0	0.00
19/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	435	0	0	0	500.00
19/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	3	0	0	0	0.00
19/04/2021	R035 On 05-August-21			Bond Future	10.77	90.7587	90.6068	90.7587	6,942.00
19/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3550	4	4	4	0.00
19/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1529	2	2	2	100.00
19/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5781	6	6	6	0.00
19/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47484	47	47	47	0.00
19/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2076	2	2	2	100.00
19/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47717	48	48	48	0.00
19/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47600	47	48	47	0.00
19/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3537	4	4	4	100.00
19/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6477	6	6	6	0.00
19/04/2021	R035 On 04-November-21			Bond Future	10.98	87.3056	87.1515	87.3056	0.00
19/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15661	16	16	16	0.00
19/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7321	7	7	7	0.00
19/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2479	3	2	3	782.00
19/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10325	10	10	10	0.00
19/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10286	10	10	10	0.00
19/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2227	2	2	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3488	4	3	4	400.00
19/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10365	11	10	11	0.00
19/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4886	5	5	5	0.00
19/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4260	4	4	4	782.00
19/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7284	7	7	7	0.00
19/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1517	2	2	2	0.00
19/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2743	3	3	3	782.00
19/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5741	6	6	6	0.00
19/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7771	8	8	8	0.00
19/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1543	2	2	2	0.00
19/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1530	2	2	2	0.00
19/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	454	0	0	0	400.00
19/04/2021	R035 On 03-February-22			Bond Future	11.21	88.3021	88.1461	88.3021	0.00
19/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1957	0	2	0	280.00
19/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1357	1	1	1	683.00
19/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4806	5	5	5	0.00
19/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	6444	0	6	0	0.00
19/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	4177	0	4	0	0.00
19/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5281	5	5	5	0.00
19/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4744	5	5	5	0.00
19/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3142	3	3	3	0.00
19/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4775	5	5	5	0.00
19/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4630	5	5	5	0.00
19/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4659	5	5	5	0.00
19/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4189	4	4	4	683.00
19/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3388	0	3	0	280.00
19/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4601	5	5	5	0.00
19/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6566	6	7	6	683.00
19/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11112	11	11	11	0.00
19/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5239	0	5	0	280.00
19/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	8969	0	9	0	0.00
19/04/2021	R035 On 05-May-22			Bond Future	11.45	84.7686	84.6111	84.7686	0.00
19/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1162	1	1	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
19/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	1105	1	1	1	0.00
19/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	1048	1	1	1	0.00
19/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 06-May-21			Bond Future	7.22	119.1374	118.9464	119.1374	107,208.00
19/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	16060	16	16	16	0.00
19/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	1068	1	1	1	0.00
19/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	16019	16	16	16	0.00
19/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15978	16	16	16	0.00
19/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	2087	2	2	2	5,000.00
19/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	244	0	0	0	5,000.00
19/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	695	1	1	1	15,177.00
19/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 05-August-21			Bond Future	7.41	115.0948	114.9014	115.0948	314.00
19/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5992	6	6	6	0.00
19/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5955	6	6	6	0.00
19/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5918	6	6	6	0.00
19/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	438	0	0	0	0.00
19/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	431	0	0	0	0.00
19/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	424	0	0	0	0.00
19/04/2021	R186 On 04-November-21			Bond Future	7.59	116.3914	116.1952	116.3914	0.00
19/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3928	4	4	4	0.00
19/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3870	4	4	4	0.00
19/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3899	4	4	4	0.00
19/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1620	2	2	2	0.00
19/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1634	2	2	2	0.00
19/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1605	2	2	2	0.00
19/04/2021	R186 On 03-February-22			Bond Future	7.78	112.4380	112.2393	112.4380	0.00
19/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1599	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1616	2	2	2	0.00
19/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1633	2	2	2	0.00
19/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3699	4	4	4	0.00
19/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3725	4	4	4	0.00
19/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3751	4	4	4	0.00
19/04/2021	R186 On 05-May-22			Bond Future	8.02	113.6367	113.4361	113.6367	0.00
19/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1122	1	1	1	0.00
19/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1161	1	1	1	0.00
19/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1201	1	1	1	0.00
19/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R197 On 06-May-21			Bond Future	321.81	321.7963	321.8103	321.7963	2,983.00
19/04/2021	R197 On 05-August-21			Bond Future	317.25	317.2398	317.2528	317.2398	13.00
19/04/2021	R197 On 04-November-21			Bond Future	320.90	320.8872	320.8986	320.8872	0.00
19/04/2021	R197 On 03-February-22			Bond Future	316.56	316.5466	316.5577	316.5466	0.00
19/04/2021	R197 On 05-May-22			Bond Future	320.01	319.9979	320.0095	319.9979	0.00
19/04/2021	R202 On 06-May-21			Bond Future	236.29	233.2235	236.2860	233.2235	9,281.00
19/04/2021	R202 On 05-August-21			Bond Future	234.56	231.4660	234.5601	231.4660	0.00
19/04/2021	R202 On 04-November-21			Bond Future	237.26	234.1268	237.2552	234.1268	0.00
19/04/2021	R202 On 03-February-22			Bond Future	235.73	232.5628	235.7272	232.5628	0.00
19/04/2021	R202 On 05-May-22			Bond Future	238.30	235.0990	238.2982	235.0990	0.00
19/04/2021	R209 On 06-May-21			Bond Future	10.47	69.3083	69.1764	69.3083	25,693.00
19/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	9088	9	9	9	0.00
19/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1761	2	2	2	0.00
19/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	6073	6	6	6	0.00
19/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	823	1	1	1	5,325.00
19/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4422	5	4	5	0.00
19/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	9042	9	9	9	0.00
19/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8996	9	9	9	0.00
19/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	61	0	0	0	2,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	1047	1	1	1	500.00
19/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	171	0	0	0	4,050.00
19/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3299	3	3	3	0.00
19/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	406	1	0	1	0.00
19/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	9135	9	9	9	0.00
19/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	5	0	0	0	8,350.00
19/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	395	0	0	0	3,500.00
19/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3189	3	3	3	0.00
19/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4485	4	4	4	0.00
19/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	5	0	0	0	0.00
19/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	5953	6	6	6	0.00
19/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	5	0	0	0	0.00
19/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	199	0	0	0	9,150.00
19/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	67	0	0	0	3,750.00
19/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2120	2	2	2	0.00
19/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1051	1	1	1	4,250.00
19/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	5	0	0	0	0.00
19/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1762	2	2	2	0.00
19/04/2021	R209 On 05-August-21			Bond Future	10.67	70.0282	69.8946	70.0282	0.00
19/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	7096	7	7	7	0.00
19/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	7060	7	7	7	0.00
19/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	7132	7	7	7	0.00
19/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1191	1	1	1	0.00
19/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1216	1	1	1	0.00
19/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1203	1	1	1	0.00
19/04/2021	R209 On 04-November-21			Bond Future	10.85	67.6762	67.5408	67.6762	2,835.00
19/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1369	1	1	1	4,750.00
19/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8371	8	8	8	0.00
19/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3212	3	3	3	0.00
19/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7784	8	8	8	0.00
19/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8404	9	8	9	0.00
19/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8338	8	8	8	0.00
19/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1683	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1955	2	2	2	6,500.00
19/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1696	2	2	2	0.00
19/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1710	2	2	2	0.00
19/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5150	5	5	5	7,500.00
19/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9290	9	9	9	0.00
19/04/2021	R209 On 03-February-22			Bond Future	11.05	68.4488	68.3117	68.4488	0.00
19/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4275	4	4	4	0.00
19/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4248	4	4	4	0.00
19/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4221	4	4	4	0.00
19/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4353	4	4	4	0.00
19/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4328	4	4	4	0.00
19/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4302	4	4	4	0.00
19/04/2021	R209 On 05-May-22			Bond Future	11.26	66.0390	65.9005	66.0390	0.00
19/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	975	1	1	1	0.00
19/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	875	1	1	1	0.00
19/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	925	1	1	1	0.00
19/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R210 On 06-May-21			Bond Future	203.40	203.3806	203.3982	203.3806	1,487.00
19/04/2021	R210 On 05-August-21			Bond Future	205.56	205.5440	205.5608	205.5440	0.00
19/04/2021	R210 On 04-November-21			Bond Future	205.19	205.1740	205.1900	205.1740	0.00
19/04/2021	R210 On 03-February-22			Bond Future	207.58	207.5631	207.5790	207.5631	0.00
19/04/2021	R210 On 05-May-22			Bond Future	207.05	207.0378	207.0542	207.0378	0.00
19/04/2021	R212 On 06-May-21			Bond Future	171.95	171.9280	171.9451	171.9280	3,405.00
19/04/2021	R212 On 05-August-21			Bond Future	171.45	171.4316	171.4481	171.4316	0.00
19/04/2021	R212 On 04-November-21			Bond Future	173.42	173.4027	173.4186	173.4027	0.00
19/04/2021	R213 On 06-May-21			Bond Future	9.54	85.5202	85.3910	85.5202	9,521.00
19/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11965	12	12	12	0.00
19/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11919	12	12	12	0.00
19/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	12011	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R213 On 05-August-21			Bond Future	9.75	86.4084	86.2776	86.4084	200.00
19/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6448	7	6	7	0.00
19/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	4121	4	4	4	0.00
19/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6763	7	7	7	0.00
19/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1942	2	2	2	0.00
19/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6724	7	7	7	0.00
19/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6684	7	7	7	0.00
19/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1013	1	1	1	0.00
19/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1003	1	1	1	0.00
19/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2024	2	2	2	0.00
19/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4196	4	4	4	0.00
19/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	993	1	1	1	0.00
19/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1075	1	1	1	0.00
19/04/2021	R213 On 04-November-21			Bond Future	9.95	83.8516	83.7189	83.8516	0.00
19/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7478	8	7	8	0.00
19/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7444	8	7	8	0.00
19/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7511	8	8	8	0.00
19/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1683	2	2	2	0.00
19/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1668	2	2	2	0.00
19/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1654	2	2	2	0.00
19/04/2021	R213 On 03-February-22			Bond Future	10.16	84.8085	84.6741	84.8085	0.00
19/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	5115	0	5	0	0.00
19/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1797	0	2	0	430.00
19/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	4108	4	4	4	0.00
19/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2882	3	3	3	0.00
19/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3840	4	4	4	0.00
19/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3356	3	3	3	0.00
19/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2485	3	2	3	0.00
19/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3381	3	3	3	0.00
19/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3455	0	3	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
19/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1038	1	1	1	200.00
19/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3405	3	3	3	0.00
19/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1226	1	1	1	102.00
19/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5526	5	6	5	200.00
19/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9370	9	9	9	0.00
19/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4338	4	4	4	0.00
19/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4285	0	4	0	430.00
19/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6795	0	7	0	0.00
19/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8581	8	9	8	0.00
19/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2912	0	3	0	430.00
19/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4366	4	4	4	0.00
19/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4393	4	4	4	0.00
19/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3898	4	4	4	200.00
19/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4966	5	5	5	102.00
19/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3656	4	4	4	102.00
19/04/2021	R213 On 05-May-22			Bond Future	10.40	82.1835	82.0478	82.1835	0.00
19/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1200	1	1	1	0.00
19/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1248	1	1	1	0.00
19/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	1151	1	1	1	0.00
19/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R214 On 06-May-21			Bond Future	10.80	66.4793	66.3739	66.4793	15,544.00
19/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7726	8	8	8	0.00
19/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7632	8	8	8	0.00
19/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7679	8	8	8	0.00
19/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	24	0	0	0	0.00
19/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	23	0	0	0	0.00
19/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	22	0	0	0	0.00
19/04/2021	R214 On 05-August-21			Bond Future	10.99	67.1698	67.0630	67.1698	0.00
19/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6849	7	7	7	0.00
19/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6883	7	7	7	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
19/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6814	7	7	7	0.00
19/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1421	1	1	1	0.00
19/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1449	1	1	1	0.00
19/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1435	1	1	1	0.00
19/04/2021	R214 On 04-November-21			Bond Future	11.17	64.6486	64.5403	64.6486	0.00
19/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8440	9	8	9	0.00
19/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8407	9	8	9	0.00
19/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8375	8	8	8	0.00
19/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1873	2	2	2	0.00
19/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1845	2	2	2	0.00
19/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1859	2	2	2	0.00
19/04/2021	R214 On 03-February-22			Bond Future	11.37	65.3865	65.2768	65.3865	0.00
19/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4497	5	4	5	0.00
19/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4469	5	4	5	0.00
19/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4524	5	5	5	0.00
19/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4342	4	4	4	0.00
19/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4317	4	4	4	0.00
19/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4291	4	4	4	0.00
19/04/2021	R214 On 05-May-22			Bond Future	11.57	62.8062	62.6955	62.8062	0.00
19/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	875	1	1	1	0.00
19/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	824	1	1	1	0.00
19/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	926	1	1	1	0.00
19/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R248 On 06-May-21			Bond Future	10.83	83.7197	83.6239	83.7197	135,246.00
19/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	9931	10	10	10	0.00
19/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9874	10	10	10	0.00
19/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4375	5	4	5	1,030.00
19/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1895	2	2	2	1,030.00
19/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	212	0	0	0	0.00
19/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	9989	10	10	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
19/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1516	2	2	2	0.00
19/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	12	0	0	0	0.00
19/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1727	2	2	2	0.00
19/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	380	0	0	0	0.00
19/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5046	5	5	5	0.00
19/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	13	0	0	0	0.00
19/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1378	1	1	1	0.00
19/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	12	0	0	0	0.00
19/04/2021	R248 On 05-August-21			Bond Future	11.02	84.5892	84.4921	84.5892	33,140.00
19/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	2137	2	2	2	1,000.00
19/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	972	1	1	1	0.00
19/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10310	10	10	10	0.00
19/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10357	10	10	10	0.00
19/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4500	5	4	5	1,000.00
19/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1608	2	2	2	1,300.00
19/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3393	3	3	3	1,300.00
19/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2425	3	2	3	0.00
19/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10403	11	10	11	0.00
19/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	904	1	1	1	0.00
19/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	893	1	1	1	0.00
19/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5492	5	5	5	0.00
19/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4242	4	4	4	0.00
19/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	5967	6	6	6	0.00
19/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3231	3	3	3	0.00
19/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	883	1	1	1	0.00
19/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7002	7	7	7	0.00
19/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8805	9	9	9	0.00
19/04/2021	R248 On 04-November-21			Bond Future	11.20	81.1297	81.0310	81.1297	0.00
19/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11547	12	12	12	0.00
19/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11506	12	12	12	0.00
19/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11588	12	12	12	0.00
19/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1516	2	2	2	0.00
19/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1541	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1528	2	2	2	0.00
19/04/2021	R248 On 03-February-22			Bond Future	11.40	82.0558	81.9559	82.0558	0.00
19/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5395	5	5	5	0.00
19/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5360	5	5	5	0.00
19/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5326	5	5	5	0.00
19/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4770	5	5	5	0.00
19/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4833	5	5	5	0.00
19/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4801	5	5	5	0.00
19/04/2021	R248 On 05-May-22			Bond Future	11.60	78.5186	78.4178	78.5186	0.00
19/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1329	1	1	1	0.00
19/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	1203	1	1	1	0.00
19/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	1266	1	1	1	0.00
19/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
19/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00