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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/04/2021 TO: 23/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	2025 On 06-May-21			Bond Future	152.17	152.2482	152.1748	152.2482	4,593.00
23/04/2021	2025 On 05-August-21			Bond Future	152.36	152.4314	152.3564	152.4314	1,697.00
23/04/2021	2025 On 04-November-21			Bond Future	154.11	154.1901	154.1138	154.1901	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
23/04/2021	2025 On 03-February-22			Bond Future	154.42	154.4983	154.4208	154.4983	0.00
23/04/2021	2025 On 05-May-22			Bond Future	156.16	156.2411	156.1630	156.2411	0.00
23/04/2021	2029 On 06-May-21			Bond Future	111.37	111.3563	111.3655	111.3563	1,540.00
23/04/2021	2029 On 05-August-21			Bond Future	112.62	112.6065	112.6152	112.6065	2,801.00
23/04/2021	2029 On 04-November-21			Bond Future	112.77	112.7584	112.7669	112.7584	0.00
23/04/2021	2029 On 03-February-22			Bond Future	114.13	114.1197	114.1281	114.1197	0.00
23/04/2021	2029 On 05-May-22			Bond Future	114.24	114.2361	114.2447	114.2361	0.00
23/04/2021	2030 On 06-May-21			Bond Future	9.19	95.4659	95.1375	95.4659	94,275.00
23/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12898	13	13	13	0.00
23/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	447	1	0	1	0.00
23/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	22	0	0	0	0.00
23/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	315	0	0	0	0.00
23/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	214	0	0	0	300.00
23/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1073	1	1	1	0.00
23/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8224	9	8	9	0.00
23/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12852	13	13	13	0.00
23/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12805	13	13	13	0.00
23/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	369	0	0	0	0.00
23/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	537	1	1	1	0.00
23/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1165	1	1	1	0.00
23/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1502	2	2	2	0.00
23/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1229	1	1	1	300.00
23/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9265	10	9	10	0.00
23/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4059	4	4	4	0.00
23/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	1	0	0	0	700.00
23/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4665	5	5	5	0.00
23/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	877	1	1	1	0.00
23/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	39	0	0	0	0.00
23/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1117	1	1	1	0.00
23/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
23/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	793	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
23/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	841	1	1	1	0.00
23/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1631	1	2	1	5,000.00
23/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	919	1	1	1	700.00
23/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7240	7	7	7	0.00
23/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	70	0	0	0	700.00
23/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2039	2	2	2	2,500.00
23/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	620	1	1	1	0.00
23/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2637	2	3	2	0.00
23/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2215	2	2	2	0.00
23/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1829	2	2	2	2,500.00
23/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4875	5	5	5	0.00
23/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 05-August-21			Bond Future	9.40	92.5086	92.1760	92.5086	67,599.00
23/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	797	1	1	1	5,000.00
23/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	2904	3	3	3	0.00
23/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3701	4	4	4	0.00
23/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5732	6	6	6	0.00
23/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	189	0	0	0	200.00
23/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1540	2	2	2	600.00
23/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6231	7	6	7	0.00
23/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1309	1	1	1	479.00
23/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5154	5	5	5	0.00
23/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1220	1	1	1	200.00
23/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2759	3	3	3	600.00
23/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13351	14	13	14	0.00
23/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6192	6	6	6	0.00
23/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6153	6	6	6	0.00
23/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	861	1	1	1	0.00
23/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	849	1	1	1	0.00
23/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	50	0	0	0	600.00

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23/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10090	10	10	10	0.00
23/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	997	1	1	1	200.00
23/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4685	4	5	4	0.00
23/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	5880	6	6	6	0.00
23/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	838	1	1	1	0.00
23/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2492	2	2	2	0.00
23/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4040	4	4	4	0.00
23/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1824	2	2	2	479.00
23/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2366	2	2	2	5,000.00
23/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4489	4	4	4	0.00
23/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1187	1	1	1	479.00
23/04/2021	2030 On 04-November-21			Bond Future	9.60	93.5544	93.2178	93.5544	0.00
23/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4219	4	4	4	1,102.00
23/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1517	2	2	2	300.00
23/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9707	10	10	10	0.00
23/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6639	7	7	7	0.00
23/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6570	7	7	7	0.00
23/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2361	3	2	3	1,102.00
23/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9013	9	9	9	0.00
23/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6604	7	7	7	0.00
23/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	845	1	1	1	300.00
23/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6027	6	6	6	0.00
23/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	630	1	1	1	300.00
23/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1516	1	2	1	0.00
23/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1531	1	2	1	0.00
23/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8214	8	8	8	0.00
23/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1502	1	2	1	0.00
23/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4497	4	4	4	0.00
23/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	770	1	1	1	1,102.00
23/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2650	3	3	3	0.00
23/04/2021	2030 On 03-February-22			Bond Future	9.81	90.6581	90.3174	90.6581	0.00
23/04/2021	2030 On 03-February-22	10.85	Call	Bond Future	6822	0	7	0	0.00
23/04/2021	2030 On 03-February-22	9.60	Call	Bond Future	3044	0	3	0	1,000.00

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23/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3498	4	3	4	0.00
23/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2645	3	3	3	0.00
23/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2668	3	3	3	0.00
23/04/2021	2030 On 03-February-22	8.85	Call	Bond Future	1517	0	2	0	1,000.00
23/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2691	3	3	3	0.00
23/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	935	1	1	1	101.00
23/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2468	3	2	3	0.00
23/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4850	5	5	5	101.00
23/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4548	4	5	4	0.00
23/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8556	8	9	8	0.00
23/04/2021	2030 On 03-February-22	8.85	Put	Bond Future	6581	0	7	0	0.00
23/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4577	4	5	4	0.00
23/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4607	4	5	4	0.00
23/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3649	3	4	3	101.00
23/04/2021	2030 On 03-February-22	10.85	Put	Bond Future	1716	0	2	0	1,000.00
23/04/2021	2030 On 03-February-22	9.60	Put	Bond Future	4121	0	4	0	0.00
23/04/2021	2030 On 05-May-22			Bond Future	10.05	91.6582	91.3138	91.6582	0.00
23/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	671	1	1	1	0.00
23/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	719	1	1	1	0.00
23/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	768	1	1	1	0.00
23/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 06-May-21			Bond Future	10.00	89.8818	89.4699	89.8818	76,871.00
23/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11580	12	12	12	0.00
23/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11531	12	12	12	0.00
23/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2375	3	2	3	736.00
23/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11630	12	12	12	0.00
23/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13821	14	14	14	0.00
23/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00

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23/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	401	0	0	0	0.00
23/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 05-August-21			Bond Future	10.21	90.8684	90.4515	90.8684	89,975.00
23/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7248	8	7	8	0.00
23/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7289	8	7	8	0.00
23/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7330	8	7	8	0.00
23/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	877	1	1	1	0.00
23/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	888	1	1	1	0.00
23/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	900	1	1	1	0.00
23/04/2021	2032 On 04-November-21			Bond Future	10.42	87.7496	87.3277	87.7496	21.00
23/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12694	13	13	13	0.00
23/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8338	9	8	9	0.00
23/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1366	1	1	1	700.00
23/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8263	9	8	9	0.00
23/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8300	9	8	9	0.00
23/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2325	2	2	2	700.00
23/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1407	1	1	1	0.00
23/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1420	1	1	1	0.00
23/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1433	1	1	1	0.00
23/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7841	8	8	8	0.00
23/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	452	0	0	0	700.00
23/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5744	5	6	5	0.00
23/04/2021	2032 On 03-February-22			Bond Future	10.64	88.7892	88.3621	88.7892	0.00
23/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3342	4	3	4	0.00
23/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	5062	5	5	5	0.00
23/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1084	1	1	1	97.00
23/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	848	1	1	1	198.00
23/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3576	4	4	4	0.00
23/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2826	3	3	3	0.00
23/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3602	4	4	4	0.00
23/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1680	2	2	2	400.00
23/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2108	2	2	2	0.00
23/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4181	4	4	4	0.00

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23/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3523	4	4	4	0.00
23/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3549	4	4	4	0.00
23/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4688	4	5	4	0.00
23/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4718	5	5	5	0.00
23/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4630	4	5	4	198.00
23/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4046	4	4	4	97.00
23/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6814	7	7	7	198.00
23/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	11090	11	11	11	0.00
23/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	4930	5	5	5	400.00
23/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7760	7	8	7	0.00
23/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5610	5	6	5	97.00
23/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9869	10	10	10	0.00
23/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4659	4	5	4	0.00
23/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3354	3	3	3	400.00
23/04/2021	2032 On 05-May-22			Bond Future	10.88	85.6240	85.1923	85.6240	0.00
23/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	851	1	1	1	0.00
23/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	746	1	1	1	0.00
23/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	798	1	1	1	0.00
23/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2033 On 06-May-21			Bond Future	104.60	104.8070	104.6032	104.8070	1,149.00
23/04/2021	2033 On 05-August-21			Bond Future	105.78	105.9838	105.7771	105.9838	9,377.00
23/04/2021	2033 On 04-November-21			Bond Future	105.78	105.9850	105.7756	105.9850	0.00
23/04/2021	2033 On 03-February-22			Bond Future	107.05	107.2645	107.0525	107.2645	0.00
23/04/2021	2033 On 05-May-22			Bond Future	107.01	107.2235	107.0091	107.2235	0.00
23/04/2021	2037 On 06-May-21			Bond Future	10.92	85.1614	84.3319	85.1614	72,473.00
23/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8942	10	9	10	0.00
23/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8888	10	9	10	0.00
23/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8835	10	9	10	0.00
23/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	3	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
23/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	3	0	0	0	0.00
23/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	3	0	0	0	0.00
23/04/2021	2037 On 05-August-21			Bond Future	11.14	81.8406	81.0016	81.8406	96,119.00
23/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7698	8	8	8	0.00
23/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7780	8	8	8	0.00
23/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7739	8	8	8	0.00
23/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1141	1	1	1	0.00
23/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1128	1	1	1	0.00
23/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1115	1	1	1	0.00
23/04/2021	2037 On 04-November-21			Bond Future	11.34	82.7660	81.9173	82.7660	0.00
23/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9711	10	10	10	0.00
23/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9673	10	10	10	0.00
23/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4807	5	5	5	600.00
23/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9750	10	10	10	0.00
23/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7778	8	8	8	0.00
23/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2286	2	2	2	600.00
23/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3920	4	4	4	0.00
23/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1478	1	1	1	0.00
23/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1491	1	1	1	0.00
23/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1465	1	1	1	0.00
23/04/2021	2037 On 03-February-22			Bond Future	11.56	79.4919	78.6329	79.4919	0.00
23/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4363	5	4	5	0.00
23/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4334	5	4	5	0.00
23/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4305	5	4	5	0.00
23/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4891	4	5	4	0.00
23/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4952	5	5	5	0.00
23/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4921	5	5	5	0.00
23/04/2021	2037 On 05-May-22			Bond Future	11.80	80.3684	79.5001	80.3684	0.00
23/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	231	1	0	1	0.00
23/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	117	1	0	1	0.00
23/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	174	1	0	1	0.00
23/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2037 On 05-May-22	11.82	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
23/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
23/04/2021	2038 On 06-May-21			Bond Future	118.67	119.1254	118.6665	119.1254	7,781.00
23/04/2021	2038 On 05-August-21			Bond Future	118.28	118.7461	118.2813	118.7461	6,119.00
23/04/2021	2038 On 04-November-21			Bond Future	119.65	120.1162	119.6459	120.1162	0.00
23/04/2021	2038 On 03-February-22			Bond Future	119.34	119.8191	119.3427	119.8191	0.00
23/04/2021	2038 On 05-May-22			Bond Future	120.69	121.1704	120.6888	121.1704	0.00
23/04/2021	2040 On 06-May-21			Bond Future	11.06	87.1735	86.2908	87.1735	53,055.00
23/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8554	9	9	9	0.00
23/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8497	9	8	9	0.00
23/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13680	15	14	15	0.00
23/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8611	9	9	9	0.00
23/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	648	1	1	1	300.00
23/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	3685	4	4	4	300.00
23/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	276	0	0	0	0.00
23/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	7	0	0	0	0.00
23/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2262	2	2	2	0.00
23/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
23/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	7	0	0	0	0.00
23/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	7	0	0	0	0.00
23/04/2021	2040 On 05-August-21			Bond Future	11.28	83.6245	82.7316	83.6245	52,871.00
23/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4553	5	5	5	900.00
23/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18893	20	19	20	0.00
23/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8504	9	9	9	0.00
23/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2807	3	3	3	900.00
23/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8460	9	8	9	0.00
23/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8416	9	8	9	0.00
23/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1073	1	1	1	0.00
23/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4331	4	4	4	0.00
23/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1098	1	1	1	0.00
23/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	37	0	0	0	900.00
23/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1086	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
23/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2780	2	3	2	0.00
23/04/2021	2040 On 04-November-21			Bond Future	11.48	84.5701	83.6669	84.5701	0.00
23/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10046	11	10	11	0.00
23/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10006	11	10	11	0.00
23/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9966	11	10	11	0.00
23/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1653	1	2	1	0.00
23/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1639	1	2	1	0.00
23/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1625	1	2	1	0.00
23/04/2021	2040 On 03-February-22			Bond Future	11.69	81.0672	80.1531	81.0672	0.00
23/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4543	5	5	5	0.00
23/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4512	5	5	5	0.00
23/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4574	5	5	5	0.00
23/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5281	5	5	5	0.00
23/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5248	5	5	5	0.00
23/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5215	5	5	5	0.00
23/04/2021	2040 On 05-May-22			Bond Future	11.93	81.9610	81.0368	81.9610	0.00
23/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	41	0	0	0	0.00
23/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	102	0	0	0	0.00
23/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	163	0	0	0	0.00
23/04/2021	2044 On 06-May-21			Bond Future	11.11	83.8438	82.9867	83.8438	57,059.00
23/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8419	9	8	9	0.00
23/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	340	1	0	1	3,100.00
23/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5265	6	5	6	0.00
23/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2319	3	2	3	3,100.00
23/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8363	9	8	9	0.00
23/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8306	9	8	9	0.00
23/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2556	3	3	3	0.00
23/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1301	2	1	2	0.00
23/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8701	10	9	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
23/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4636	5	5	5	0.00
23/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	160	0	0	0	3,100.00
23/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	6	0	0	0	3,100.00
23/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	582	0	1	0	3,100.00
23/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	9	0	0	0	0.00
23/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	9	0	0	0	0.00
23/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	108	0	0	0	0.00
23/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	676	0	1	0	0.00
23/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1349	1	1	1	3,100.00
23/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	8	0	0	0	0.00
23/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3224	3	3	3	0.00
23/04/2021	2044 On 05-August-21			Bond Future	11.31	80.3834	79.5165	80.3834	22,077.00
23/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	8852	10	9	10	0.00
23/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	8808	10	9	10	0.00
23/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	8896	10	9	10	0.00
23/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	984	1	1	1	0.00
23/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	996	1	1	1	0.00
23/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1008	1	1	1	0.00
23/04/2021	2044 On 04-November-21			Bond Future	11.51	81.2923	80.4155	81.2923	0.00
23/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	9921	11	10	11	0.00
23/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	9882	11	10	11	0.00
23/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9960	11	10	11	0.00
23/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1687	2	2	2	0.00
23/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1716	2	2	2	0.00
23/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1701	2	2	2	0.00
23/04/2021	2044 On 03-February-22			Bond Future	11.71	77.8757	76.9882	77.8757	0.00
23/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4619	5	5	5	0.00
23/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4557	5	5	5	0.00
23/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4588	5	5	5	0.00
23/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5280	5	5	5	0.00
23/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5313	5	5	5	0.00
23/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5247	5	5	5	0.00
23/04/2021	2044 On 05-May-22			Bond Future	11.93	78.7343	77.8372	78.7343	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
23/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	1	0	1	0.00
23/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	80	0	0	0	0.00
23/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	141	0	0	0	0.00
23/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	19	0	0	0	0.00
23/04/2021	2046 On 06-May-21			Bond Future	107.82	108.9286	107.8232	108.9286	14,973.00
23/04/2021	2046 On 05-August-21			Bond Future	109.03	110.1517	109.0333	110.1517	13,135.00
23/04/2021	2046 On 04-November-21			Bond Future	108.49	109.6199	108.4882	109.6199	0.00
23/04/2021	2046 On 03-February-22			Bond Future	109.80	110.9435	109.7980	110.9435	0.00
23/04/2021	2046 On 05-May-22			Bond Future	109.20	110.3546	109.1965	110.3546	0.00
23/04/2021	2050 On 06-May-21			Bond Future	111.05	112.0828	111.0463	112.0828	10,994.00
23/04/2021	2050 On 05-August-21			Bond Future	110.37	111.4187	110.3698	111.4187	9,170.00
23/04/2021	2050 On 04-November-21			Bond Future	111.64	112.7043	111.6430	112.7043	0.00
23/04/2021	2050 On 03-February-22			Bond Future	111.05	112.1224	111.0482	112.1224	0.00
23/04/2021	2050 On 05-May-22			Bond Future	112.30	113.3869	112.3008	113.3869	0.00
23/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	AL37 On 06-May-21			Index Future	785.72	785.9800	785.7190	785.9800	0.00
23/04/2021	AL37 On 05-August-21			Index Future	794.25	794.5190	794.2510	794.5190	0.00
23/04/2021	AL37 On 04-November-21			Index Future	803.32	803.5890	803.3160	803.5890	0.00
23/04/2021	AL37 On 03-February-22			Index Future	812.82	813.0990	812.8210	813.0990	0.00
23/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
23/04/2021	AL7T On 06-May-21			Index Future	871.97	875.4240	871.9720	875.4240	0.00
23/04/2021	AL7T On 05-August-21			Index Future	881.44	884.9350	881.4400	884.9350	0.00
23/04/2021	AL7T On 04-November-21			Index Future	891.50	895.0370	891.5000	895.0370	0.00
23/04/2021	AL7T On 03-February-22			Index Future	902.05	905.6300	902.0490	905.6300	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
23/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
23/04/2021	ALBI On 06-May-21			Index Future	766.31	770.7670	766.3080	770.7670	299.00
23/04/2021	ALBI On 05-August-21			Index Future	774.63	779.1410	774.6290	779.1410	134.00
23/04/2021	ALBI On 04-November-21			Index Future	783.47	788.0350	783.4700	788.0350	0.00
23/04/2021	ALBI On 03-February-22			Index Future	792.74	797.3620	792.7410	797.3620	0.00
23/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
23/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C197 On 07-December-23			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
23/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2021	ES33 On 06-May-21			Bond Future	11.61	75.1836	74.5388	75.1836	0.00
23/04/2021	ES33 On 05-August-21			Bond Future	11.86	76.0278	75.3752	76.0278	350.00
23/04/2021	ES33 On 04-November-21			Bond Future	12.12	73.1290	72.4687	73.1290	0.00
23/04/2021	ES33 On 03-February-22			Bond Future	12.39	74.0126	73.3442	74.0126	0.00
23/04/2021	ES33 On 05-May-22			Bond Future	12.68	71.0702	70.3944	71.0702	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
23/04/2021	ES42 On 06-May-21			Bond Future	12.07	74.1003	73.3451	74.1003	0.00
23/04/2021	ES42 On 05-August-21			Bond Future	12.30	74.9323	74.1682	74.9323	4,779.00
23/04/2021	ES42 On 04-November-21			Bond Future	12.55	71.5386	70.7656	71.5386	0.00
23/04/2021	ES42 On 03-February-22			Bond Future	12.79	72.4035	71.6210	72.4035	0.00
23/04/2021	ES42 On 05-May-22			Bond Future	13.07	68.9614	68.1701	68.9614	0.00
23/04/2021	GOVI On 06-May-21			GOVI	757.29	761.5460	757.2880	761.5460	70.00
23/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	785980	83	79	83	0.00
23/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	786080	83	79	83	0.00
23/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	786180	83	79	83	0.00
23/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-August-21			GOVI	765.51	769.8190	765.5110	769.8190	916.00
23/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	463610	51	46	51	0.00
23/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	463710	51	46	51	0.00
23/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	463810	51	46	51	0.00
23/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 04-November-21			GOVI	774.25	778.6070	774.2480	778.6070	0.00
23/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	458280	50	46	50	0.00
23/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	458380	50	46	50	0.00
23/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	458480	50	46	50	0.00
23/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 03-February-22			GOVI	783.41	787.8220	783.4090	787.8220	0.00
23/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	93510	5	9	5	0.00
23/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	93310	5	9	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
23/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	93410	5	9	5	0.00
23/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
23/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
23/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
23/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2021	IGOV On 06-May-21			Index Future	286.61	287.5320	286.6050	287.5320	401.00
23/04/2021	IGOV On 05-August-21			Index Future	289.79	290.7270	289.7880	290.7270	497.00
23/04/2021	IGOV On 04-November-21			Index Future	293.17	294.1170	293.1660	294.1170	0.00
23/04/2021	IGOV On 03-February-22			Index Future	296.71	297.6670	296.7050	297.6670	0.00
23/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
23/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
23/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
23/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
23/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1100	90.1100	90.1100	0.00
23/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.25	90.2500	90.2500	90.2500	0.00
23/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.41	93.4100	93.4100	93.4100	0.00
23/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.95	93.9500	93.9500	93.9500	0.00
23/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.39	86.3900	86.3900	86.3900	0.00
23/04/2021	IS05 On 20-June-23			Interest Rate Swap	91.97	91.9800	91.9700	91.9800	0.00
23/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.60	80.5600	80.6000	80.5600	0.00
23/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.23	77.1800	77.2300	77.1800	0.00
23/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.75	75.6900	75.7500	75.6900	0.00
23/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.89	77.8200	77.8900	77.8200	0.00
23/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.01	81.9400	82.0100	81.9400	0.00
23/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.62	80.5400	80.6200	80.5400	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
23/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.80	82.7200	82.8000	82.7200	0.00
23/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.71	88.6200	88.7100	88.6200	0.00
23/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.21	89.1100	89.2100	89.1100	0.00
23/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.35	82.2400	82.3500	82.2400	0.00
23/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.27	90.1500	90.2700	90.1500	0.00
23/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	0.00
23/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3050	96.3150	96.3050	0.00
23/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.70	96.3000	96.3000	96.3000	0.00
23/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.72	96.2700	96.2800	96.2700	0.00
23/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.74	96.2650	96.2650	96.2650	30,000.00
23/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.79	96.2000	96.2100	96.2000	0.00
23/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.0900	96.1100	96.0900	0.00
23/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.04	95.9450	95.9650	95.9450	0.00
23/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.38	95.5800	95.6200	95.5800	471.00
23/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.54	95.4100	95.4600	95.4100	0.00
23/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.87	95.0700	95.1350	95.0700	0.00
23/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.04	94.8850	94.9650	94.8850	0.00
23/04/2021	R023 On 06-May-21			Bond Future	4.69	106.7660	106.7404	106.7660	29,918.00
23/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4943	5	5	5	0.00
23/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4926	5	5	5	0.00
23/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4960	5	5	5	0.00
23/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R023 On 05-August-21			Bond Future	4.74	107.9379	107.9114	107.9379	5,390.00
23/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	925	1	1	1	0.00
23/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	912	1	1	1	0.00
23/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	898	1	1	1	0.00
23/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	61	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
23/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	59	0	0	0	0.00
23/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	58	0	0	0	0.00
23/04/2021	R023 On 04-November-21			Bond Future	4.77	105.2489	105.2218	105.2489	0.00
23/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	490	1	0	1	0.00
23/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	481	0	0	0	0.00
23/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	473	0	0	0	0.00
23/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	304	0	0	0	0.00
23/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	299	0	0	0	0.00
23/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	295	0	0	0	0.00
23/04/2021	R023 On 03-February-22			Bond Future	4.78	106.4952	106.4676	106.4952	0.00
23/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	604	1	1	1	0.00
23/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	598	1	1	1	0.00
23/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	611	1	1	1	0.00
23/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	296	0	0	0	0.00
23/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	303	0	0	0	0.00
23/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	299	0	0	0	0.00
23/04/2021	R023 On 05-May-22			Bond Future	4.87	103.7621	103.7343	103.7621	0.00
23/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	1130	1	1	1	0.00
23/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	1122	1	1	1	0.00
23/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	1137	1	1	1	0.00
23/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 06-May-21			Bond Future	10.71	89.4117	88.6448	89.4117	89,074.00
23/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9752	11	10	11	0.00
23/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9698	10	10	10	0.00
23/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2631	3	3	3	0.00
23/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	478	1	0	1	600.00
23/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3120	4	3	4	600.00
23/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12639	13	13	13	0.00
23/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1603	2	2	2	1,650.00
23/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7889	9	8	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
23/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4003	5	4	5	0.00
23/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9806	11	10	11	0.00
23/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	792	1	1	1	0.00
23/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	102	0	0	0	500.00
23/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5262	6	5	6	0.00
23/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11919	13	12	13	0.00
23/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	254	0	0	0	223.00
23/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
23/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3347	3	3	3	0.00
23/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	79	0	0	0	1,650.00
23/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2497	2	2	2	0.00
23/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
23/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1820	1	2	1	500.00
23/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4496	4	4	4	0.00
23/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	1	0	0	0	0.00
23/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	1	0	0	0	0.00
23/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	191	0	0	0	223.00
23/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	8	0	0	0	223.00
23/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	952	1	1	1	0.00
23/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	342	0	0	0	0.00
23/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	471	0	0	0	500.00
23/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	1	0	0	0	0.00
23/04/2021	R035 On 05-August-21			Bond Future	10.92	90.3931	89.6173	90.3931	40,509.00
23/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2825	3	3	3	0.00
23/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1068	1	1	1	100.00
23/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4913	5	5	5	0.00
23/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48473	48	48	48	0.00
23/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2197	2	2	2	100.00
23/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48590	48	49	48	0.00
23/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48707	48	49	48	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
23/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3801	3	4	3	100.00
23/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7005	6	7	6	0.00
23/04/2021	R035 On 04-November-21			Bond Future	11.14	86.9385	86.1538	86.9385	0.00
23/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	4465	5	4	5	0.00
23/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14643	15	15	15	0.00
23/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6415	7	6	7	0.00
23/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1903	2	2	2	782.00
23/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9343	10	9	10	0.00
23/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9305	10	9	10	0.00
23/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	2753	3	3	3	0.00
23/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1664	2	2	2	350.00
23/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1683	2	2	2	400.00
23/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2804	3	3	3	400.00
23/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4090	5	4	5	0.00
23/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9382	10	9	10	0.00
23/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1532	1	2	1	0.00
23/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4463	4	4	4	782.00
23/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7705	7	8	7	0.00
23/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2835	3	3	3	782.00
23/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6054	6	6	6	0.00
23/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8224	8	8	8	0.00
23/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	6132	6	6	6	350.00
23/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	8273	8	8	8	0.00
23/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	4109	4	4	4	350.00
23/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1559	1	2	1	0.00
23/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1546	1	2	1	0.00
23/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	433	0	0	0	400.00
23/04/2021	R035 On 03-February-22			Bond Future	11.37	87.9684	87.1741	87.9684	0.00
23/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1074	1	1	1	683.00
23/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4191	5	4	5	0.00
23/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1592	2	2	2	280.00
23/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	5736	6	6	6	0.00
23/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3606	4	4	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
23/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4637	5	5	5	0.00
23/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2654	3	3	3	0.00
23/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4162	5	4	5	0.00
23/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4133	5	4	5	0.00
23/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5020	5	5	5	0.00
23/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4989	5	5	5	0.00
23/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4516	4	5	4	683.00
23/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3653	3	4	3	280.00
23/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7050	7	7	7	683.00
23/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11801	11	12	11	0.00
23/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4958	5	5	5	0.00
23/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5639	5	6	5	280.00
23/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	9576	9	10	9	0.00
23/04/2021	R035 On 05-May-22			Bond Future	11.61	84.4629	83.6600	84.4629	0.00
23/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	211	1	0	1	0.00
23/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	154	1	0	1	0.00
23/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	97	1	0	1	0.00
23/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 06-May-21			Bond Future	7.28	118.7158	118.6760	118.7158	84,124.00
23/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15789	16	16	16	0.00
23/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	760	1	1	1	0.00
23/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15748	16	16	16	0.00
23/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15707	16	16	16	0.00
23/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1761	2	2	2	5,000.00
23/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	188	0	0	0	5,000.00
23/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	658	1	1	1	15,177.00
23/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 05-August-21			Bond Future	7.46	114.7372	114.6962	114.7372	43,422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5701	6	6	6	0.00
23/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5663	6	6	6	0.00
23/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5625	6	6	6	0.00
23/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	350	0	0	0	0.00
23/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	344	0	0	0	0.00
23/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	338	0	0	0	0.00
23/04/2021	R186 On 04-November-21			Bond Future	7.63	116.0339	115.9921	116.0339	0.00
23/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3618	4	4	4	0.00
23/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3589	4	4	4	0.00
23/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3560	4	4	4	0.00
23/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1527	2	2	2	0.00
23/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1513	2	2	2	0.00
23/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1498	1	1	1	0.00
23/04/2021	R186 On 03-February-22			Bond Future	7.82	112.1251	112.0826	112.1251	0.00
23/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1446	1	1	1	0.00
23/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1462	1	1	1	0.00
23/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1478	1	1	1	0.00
23/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3700	4	4	4	0.00
23/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3727	4	4	4	0.00
23/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3755	4	4	4	0.00
23/04/2021	R186 On 05-May-22			Bond Future	8.05	113.3624	113.3196	113.3624	0.00
23/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1005	1	1	1	0.00
23/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1045	1	1	1	0.00
23/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1084	1	1	1	0.00
23/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R197 On 06-May-21			Bond Future	322.24	322.2248	322.2370	322.2248	2,744.00
23/04/2021	R197 On 05-August-21			Bond Future	317.87	317.8599	317.8703	317.8599	970.00
23/04/2021	R197 On 04-November-21			Bond Future	321.54	321.5273	321.5371	321.5273	0.00
23/04/2021	R197 On 03-February-22			Bond Future	317.34	317.3301	317.3394	317.3301	0.00
23/04/2021	R197 On 05-May-22			Bond Future	320.92	320.9084	320.9183	320.9084	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
23/04/2021	R202 On 06-May-21			Bond Future	235.54	235.5152	235.5399	235.5152	7,836.00
23/04/2021	R202 On 05-August-21			Bond Future	233.94	233.9194	233.9431	233.9194	9,202.00
23/04/2021	R202 On 04-November-21			Bond Future	236.64	236.6183	236.6414	236.6183	0.00
23/04/2021	R202 On 03-February-22			Bond Future	235.21	235.1835	235.2067	235.1835	0.00
23/04/2021	R202 On 05-May-22			Bond Future	237.86	237.8362	237.8599	237.8362	0.00
23/04/2021	R209 On 06-May-21			Bond Future	10.65	68.8802	68.1855	68.8802	14,912.00
23/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8095	9	8	9	0.00
23/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1000	1	1	1	0.00
23/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	337	1	0	1	5,325.00
23/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3428	4	3	4	0.00
23/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5068	6	5	6	0.00
23/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8002	9	8	9	0.00
23/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8049	9	8	9	0.00
23/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	33	0	0	0	4,050.00
23/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2349	3	2	3	0.00
23/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	119	0	0	0	0.00
23/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8141	9	8	9	0.00
23/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	7	0	0	0	2,150.00
23/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	478	1	0	1	500.00
23/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5337	5	5	5	0.00
23/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	2	0	0	0	8,350.00
23/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	436	0	0	0	3,500.00
23/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3893	3	4	3	0.00
23/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	2	0	0	0	0.00
23/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	2	0	0	0	0.00
23/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6890	6	7	6	0.00
23/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	53	0	0	0	3,750.00
23/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2625	2	3	2	0.00
23/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	196	0	0	0	9,150.00
23/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1280	1	1	1	2,750.00
23/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	2	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
23/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2184	2	2	2	0.00
23/04/2021	R209 On 05-August-21			Bond Future	10.84	69.6362	68.9336	69.6362	10,466.00
23/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6176	7	6	7	0.00
23/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6142	7	6	7	0.00
23/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6211	7	6	7	0.00
23/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1231	1	1	1	0.00
23/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1259	1	1	1	0.00
23/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1245	1	1	1	0.00
23/04/2021	R209 On 04-November-21			Bond Future	11.03	67.2825	66.5716	67.2825	3,675.00
23/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	951	1	1	1	4,750.00
23/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7432	8	7	8	0.00
23/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7400	8	7	8	0.00
23/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2578	3	3	3	0.00
23/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6861	7	7	7	0.00
23/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7464	8	7	8	0.00
23/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1713	2	2	2	0.00
23/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2001	2	2	2	6,500.00
23/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1727	2	2	2	0.00
23/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1741	2	2	2	0.00
23/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5485	5	5	5	9,000.00
23/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9841	9	10	9	0.00
23/04/2021	R209 On 03-February-22			Bond Future	11.23	68.0796	67.3602	68.0796	0.00
23/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3674	4	4	4	0.00
23/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3624	4	4	4	0.00
23/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3649	4	4	4	0.00
23/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4681	4	5	4	0.00
23/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4708	4	5	4	0.00
23/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4653	4	5	4	0.00
23/04/2021	R209 On 05-May-22			Bond Future	11.44	65.6907	64.9635	65.6907	0.00
23/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	38	1	0	1	0.00
23/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	12	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
23/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	62	0	0	0	0.00
23/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R210 On 06-May-21			Bond Future	204.68	205.5668	204.6826	205.5668	981.00
23/04/2021	R210 On 05-August-21			Bond Future	206.98	207.8749	206.9794	207.8749	1,434.00
23/04/2021	R210 On 04-November-21			Bond Future	206.63	207.5404	206.6342	207.5404	0.00
23/04/2021	R210 On 03-February-22			Bond Future	209.13	210.0463	209.1287	210.0463	0.00
23/04/2021	R210 On 05-May-22			Bond Future	208.70	209.6261	208.6985	209.6261	0.00
23/04/2021	R212 On 06-May-21			Bond Future	172.03	172.0300	172.0328	172.0300	3,405.00
23/04/2021	R212 On 05-August-21			Bond Future	171.64	171.6361	171.6380	171.6361	250.00
23/04/2021	R212 On 04-November-21			Bond Future	173.62	173.6165	173.6180	173.6165	0.00
23/04/2021	R213 On 06-May-21			Bond Future	9.62	85.3017	84.9488	85.3017	9,521.00
23/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11523	12	12	12	0.00
23/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11477	12	11	12	0.00
23/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11568	12	12	12	0.00
23/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R213 On 05-August-21			Bond Future	9.82	86.2380	85.8808	86.2380	744.00
23/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5989	6	6	6	0.00
23/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3671	4	4	4	0.00
23/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6289	7	6	7	0.00
23/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1573	2	2	2	0.00
23/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6251	7	6	7	0.00
23/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6213	7	6	7	0.00
23/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	939	1	1	1	0.00
23/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	927	1	1	1	0.00
23/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1971	2	2	2	0.00
23/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4224	4	4	4	0.00
23/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	915	1	1	1	0.00
23/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1013	1	1	1	0.00
23/04/2021	R213 On 04-November-21			Bond Future	10.02	83.6821	83.3206	83.6821	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
23/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6938	7	7	7	0.00
23/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6904	7	7	7	0.00
23/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6972	7	7	7	0.00
23/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1541	1	2	1	0.00
23/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1527	1	2	1	0.00
23/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1513	1	2	1	0.00
23/04/2021	R213 On 03-February-22			Bond Future	10.23	84.6731	84.3072	84.6731	0.00
23/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4735	5	5	5	0.00
23/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1546	2	2	2	430.00
23/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3752	4	4	4	0.00
23/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2568	3	3	3	0.00
23/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3493	4	3	4	0.00
23/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2192	2	2	2	0.00
23/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3049	3	3	3	0.00
23/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3026	3	3	3	0.00
23/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	3122	3	3	3	0.00
23/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1024	1	1	1	102.00
23/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	856	1	1	1	200.00
23/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3074	3	3	3	0.00
23/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4373	4	4	4	0.00
23/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5600	5	6	5	200.00
23/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9555	9	10	9	0.00
23/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4318	4	4	4	430.00
23/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	6912	7	7	7	0.00
23/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8747	8	9	8	0.00
23/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2899	3	3	3	430.00
23/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4429	4	4	4	0.00
23/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4401	4	4	4	0.00
23/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3917	4	4	4	200.00
23/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5019	5	5	5	102.00
23/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3666	4	4	4	102.00
23/04/2021	R213 On 05-May-22			Bond Future	10.46	82.0772	81.7074	82.0772	0.00
23/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	859	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
23/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	908	1	1	1	0.00
23/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	811	1	1	1	0.00
23/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R214 On 06-May-21			Bond Future	10.99	66.0415	65.3070	66.0415	15,718.00
23/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6651	7	7	7	0.00
23/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6604	7	7	7	0.00
23/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6558	7	7	7	0.00
23/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	16	0	0	0	0.00
23/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	16	0	0	0	0.00
23/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	15	0	0	0	0.00
23/04/2021	R214 On 05-August-21			Bond Future	11.18	66.7664	66.0235	66.7664	2,264.00
23/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5889	6	6	6	0.00
23/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5923	6	6	6	0.00
23/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5856	6	6	6	0.00
23/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1500	1	1	1	0.00
23/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1531	1	2	1	0.00
23/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1515	1	2	1	0.00
23/04/2021	R214 On 04-November-21			Bond Future	11.37	64.2426	63.4912	64.2426	0.00
23/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7451	8	7	8	0.00
23/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7420	8	7	8	0.00
23/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7389	8	7	8	0.00
23/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1935	2	2	2	0.00
23/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1905	2	2	2	0.00
23/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1920	2	2	2	0.00
23/04/2021	R214 On 03-February-22			Bond Future	11.56	65.0036	64.2431	65.0036	0.00
23/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3914	4	4	4	0.00
23/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3888	4	4	4	0.00
23/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3939	4	4	4	0.00
23/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4795	4	5	4	0.00
23/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4767	4	5	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
23/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4740	4	5	4	0.00
23/04/2021	R214 On 05-May-22			Bond Future	11.77	62.4425	61.6737	62.4425	0.00
23/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	198	0	0	0	0.00
23/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	147	0	0	0	0.00
23/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	96	0	0	0	0.00
23/04/2021	R248 On 06-May-21			Bond Future	11.02	83.1695	82.2472	83.1695	120,721.00
23/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8551	9	9	9	0.00
23/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8493	9	8	9	0.00
23/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	962	1	1	1	1,030.00
23/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3075	4	3	4	1,030.00
23/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	36	0	0	0	0.00
23/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8608	10	9	10	0.00
23/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	696	1	1	1	0.00
23/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	8	0	0	0	0.00
23/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2284	2	2	2	0.00
23/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6247	5	6	5	0.00
23/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	455	0	0	0	0.00
23/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	9	0	0	0	0.00
23/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1821	1	2	1	0.00
23/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	8	0	0	0	0.00
23/04/2021	R248 On 05-August-21			Bond Future	11.21	84.0824	83.1495	84.0824	124,794.00
23/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1498	2	1	2	1,000.00
23/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9051	10	9	10	0.00
23/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	591	1	1	1	0.00
23/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9096	10	9	10	0.00
23/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3547	4	4	4	1,000.00
23/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1074	1	1	1	1,300.00
23/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2564	3	3	3	1,300.00
23/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1737	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
23/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9141	10	9	10	0.00
23/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	987	1	1	1	0.00
23/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	975	1	1	1	0.00
23/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6147	6	6	6	0.00
23/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4756	4	5	4	0.00
23/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6671	6	7	6	0.00
23/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3621	3	4	3	0.00
23/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	963	1	1	1	0.00
23/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7810	7	8	7	0.00
23/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	9768	9	10	9	0.00
23/04/2021	R248 On 04-November-21			Bond Future	11.40	80.6196	79.6760	80.6196	0.00
23/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10287	11	10	11	0.00
23/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10247	11	10	11	0.00
23/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10327	11	10	11	0.00
23/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1610	1	2	1	0.00
23/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1638	1	2	1	0.00
23/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1623	1	2	1	0.00
23/04/2021	R248 On 03-February-22			Bond Future	11.60	81.5747	80.6197	81.5747	0.00
23/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4601	5	5	5	0.00
23/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4569	5	5	5	0.00
23/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4538	5	5	5	0.00
23/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5312	5	5	5	0.00
23/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5381	5	5	5	0.00
23/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5346	5	5	5	0.00
23/04/2021	R248 On 05-May-22			Bond Future	11.81	78.0615	77.0961	78.0615	0.00
23/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	7	1	0	1	0.00
23/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	1	0	1	0.00
23/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	119	0	0	0	0.00
23/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
23/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	56	0	0	0	0.00