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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2021 TO: 16/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	2025 On 06-May-21			Bond Future	152.12	151.9460	152.1198	151.9460	5,664.00
16/04/2021	2025 On 05-August-21			Bond Future	152.21	152.0368	152.2119	152.0368	0.00
16/04/2021	2025 On 04-November-21			Bond Future	153.96	153.7855	153.9618	153.7855	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
16/04/2021	2025 On 03-February-22			Bond Future	154.20	154.0230	154.2011	154.0230	0.00
16/04/2021	2025 On 05-May-22			Bond Future	155.88	155.7028	155.8830	155.7028	0.00
16/04/2021	2029 On 06-May-21			Bond Future	110.64	110.6267	110.6366	110.6267	2,899.00
16/04/2021	2029 On 05-August-21			Bond Future	111.81	111.8039	111.8134	111.8039	0.00
16/04/2021	2029 On 04-November-21			Bond Future	111.95	111.9422	111.9514	111.9422	0.00
16/04/2021	2029 On 03-February-22			Bond Future	113.25	113.2458	113.2548	113.2458	0.00
16/04/2021	2029 On 05-May-22			Bond Future	113.32	113.3101	113.3193	113.3101	0.00
16/04/2021	2030 On 06-May-21			Bond Future	9.09	95.4682	95.7394	95.4682	114,977.00
16/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	13500	13	14	13	0.00
16/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	948	1	1	1	0.00
16/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	142	0	0	0	0.00
16/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	751	1	1	1	0.00
16/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	584	1	1	1	300.00
16/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1719	2	2	2	0.00
16/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8830	9	9	9	0.00
16/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	13454	13	13	13	0.00
16/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	13407	13	13	13	0.00
16/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	835	1	1	1	0.00
16/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	1071	1	1	1	0.00
16/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1821	2	2	2	0.00
16/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	2183	2	2	2	0.00
16/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1890	2	2	2	300.00
16/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9869	10	10	10	0.00
16/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	4724	4	5	4	0.00
16/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	25	0	0	0	700.00
16/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	5317	5	5	5	0.00
16/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1493	1	1	1	0.00
16/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	89	0	0	0	0.00
16/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1132	1	1	1	0.00
16/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	2	0	0	0	300.00
16/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	853	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
16/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	895	1	1	1	0.00
16/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1563	2	2	2	5,000.00
16/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	5	0	0	0	0.00
16/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	962	1	1	1	700.00
16/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	6662	7	7	7	0.00
16/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	133	0	0	0	700.00
16/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	1903	2	2	2	2,500.00
16/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	698	1	1	1	0.00
16/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2406	3	2	3	0.00
16/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2050	2	2	2	0.00
16/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1728	2	2	2	2,500.00
16/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	4394	5	4	5	0.00
16/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2030 On 05-August-21			Bond Future	9.30	92.4552	92.7289	92.4552	0.00
16/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	4276	4	4	4	0.00
16/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	6340	6	6	6	0.00
16/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	355	0	0	0	200.00
16/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6867	7	7	7	0.00
16/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	2000	2	2	2	600.00
16/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1742	2	2	2	479.00
16/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5748	6	6	6	0.00
16/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1641	2	2	2	200.00
16/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	3314	3	3	3	600.00
16/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13930	14	14	14	0.00
16/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6826	7	7	7	0.00
16/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6785	7	7	7	0.00
16/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	940	1	1	1	0.00
16/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	930	1	1	1	0.00
16/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	76	0	0	0	600.00
16/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	9702	10	10	10	0.00
16/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1052	1	1	1	200.00

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16/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4553	5	5	5	0.00
16/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2494	3	2	3	0.00
16/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	921	1	1	1	0.00
16/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	3947	4	4	4	0.00
16/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1846	2	2	2	479.00
16/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4369	5	4	5	0.00
16/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1227	1	1	1	479.00
16/04/2021	2030 On 04-November-21			Bond Future	9.49	93.4980	93.7743	93.4980	0.00
16/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4806	5	5	5	1,102.00
16/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1952	2	2	2	300.00
16/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	10363	10	10	10	0.00
16/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	7272	7	7	7	0.00
16/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	7197	7	7	7	0.00
16/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1201	1	1	1	300.00
16/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2871	3	3	3	1,102.00
16/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	9675	9	10	9	0.00
16/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	7235	7	7	7	0.00
16/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1590	2	2	2	0.00
16/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1602	2	2	2	0.00
16/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8014	8	8	8	0.00
16/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	5906	6	6	6	0.00
16/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	729	1	1	1	300.00
16/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1579	2	2	2	0.00
16/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4450	5	4	5	0.00
16/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	875	1	1	1	1,102.00
16/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2679	3	3	3	0.00
16/04/2021	2030 On 03-February-22			Bond Future	9.71	90.5612	90.8405	90.5612	0.00
16/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3900	4	4	4	0.00
16/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	3024	3	3	3	0.00
16/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	3000	3	3	3	0.00
16/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	3048	3	3	3	0.00
16/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1178	1	1	1	101.00
16/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2810	3	3	3	0.00

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16/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4669	5	5	5	101.00
16/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4382	5	4	5	0.00
16/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8276	8	8	8	0.00
16/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4438	5	4	5	0.00
16/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4410	5	4	5	0.00
16/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3528	4	4	4	101.00
16/04/2021	2030 On 05-May-22			Bond Future	9.95	91.5263	91.8086	91.5263	0.00
16/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	1166	1	1	1	0.00
16/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	1214	1	1	1	0.00
16/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	1263	1	1	1	0.00
16/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2032 On 06-May-21			Bond Future	9.89	89.8857	90.1144	89.8857	137,394.00
16/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	12225	12	12	12	0.00
16/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	12176	12	12	12	0.00
16/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	3148	3	3	3	736.00
16/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	12275	12	12	12	0.00
16/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	14466	14	14	14	0.00
16/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	1	0	0	0	0.00
16/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00
16/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	529	1	1	1	0.00
16/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	1	0	0	0	0.00
16/04/2021	2032 On 05-August-21			Bond Future	10.11	90.8196	91.0503	90.8196	134.00
16/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7947	8	8	8	0.00
16/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7988	8	8	8	0.00
16/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	8029	8	8	8	0.00
16/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	977	1	1	1	0.00
16/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	988	1	1	1	0.00
16/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1000	1	1	1	0.00
16/04/2021	2032 On 04-November-21			Bond Future	10.31	87.6973	87.9302	87.6973	21.00

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16/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	13381	13	13	13	0.00
16/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	9057	9	9	9	0.00
16/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1802	2	2	2	700.00
16/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2832	3	3	3	700.00
16/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8982	9	9	9	0.00
16/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	9020	9	9	9	0.00
16/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1524	2	2	2	0.00
16/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1537	2	2	2	0.00
16/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1550	2	2	2	0.00
16/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7675	8	8	8	0.00
16/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	536	1	1	1	700.00
16/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5649	6	6	6	0.00
16/04/2021	2032 On 03-February-22			Bond Future	10.53	88.6987	88.9341	88.6987	0.00
16/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	3186	3	3	3	0.00
16/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1341	1	1	1	97.00
16/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1071	1	1	1	198.00
16/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3979	4	4	4	0.00
16/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	4007	4	4	4	0.00
16/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2420	2	2	2	0.00
16/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4614	4	5	4	0.00
16/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3924	4	4	4	0.00
16/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3952	4	4	4	0.00
16/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4519	5	5	5	0.00
16/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4547	5	5	5	0.00
16/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4463	5	4	5	198.00
16/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	3907	4	4	4	97.00
16/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6554	7	7	7	198.00
16/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	10741	11	11	11	0.00
16/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4491	5	4	5	0.00
16/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5398	6	5	6	97.00
16/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	9554	10	10	10	0.00
16/04/2021	2032 On 05-May-22			Bond Future	10.78	85.4999	85.7380	85.4999	0.00
16/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	1396	1	1	1	0.00

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16/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	1291	1	1	1	0.00
16/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	1344	1	1	1	0.00
16/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2033 On 06-May-21			Bond Future	104.61	105.1405	104.6126	105.1405	9,985.00
16/04/2021	2033 On 05-August-21			Bond Future	105.73	106.2593	105.7254	106.2593	0.00
16/04/2021	2033 On 04-November-21			Bond Future	105.72	106.2598	105.7192	106.2598	0.00
16/04/2021	2033 On 03-February-22			Bond Future	106.95	107.4972	106.9501	107.4972	0.00
16/04/2021	2033 On 05-May-22			Bond Future	106.87	107.4189	106.8660	107.4189	0.00
16/04/2021	2037 On 06-May-21			Bond Future	10.71	85.7576	85.6736	85.7576	128,337.00
16/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	10292	10	10	10	0.00
16/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	10238	10	10	10	0.00
16/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	10185	10	10	10	0.00
16/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	11	0	0	0	0.00
16/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	12	0	0	0	0.00
16/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	11	0	0	0	0.00
16/04/2021	2037 On 05-August-21			Bond Future	10.93	82.3934	82.3081	82.3934	0.00
16/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8952	9	9	9	0.00
16/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8995	9	9	9	0.00
16/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	9038	9	9	9	0.00
16/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1090	1	1	1	0.00
16/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1077	1	1	1	0.00
16/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1066	1	1	1	0.00
16/04/2021	2037 On 04-November-21			Bond Future	11.13	83.3232	83.2364	83.3232	0.00
16/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10986	11	11	11	0.00
16/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10947	11	11	11	0.00
16/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8995	9	9	9	0.00
16/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5874	6	6	6	600.00
16/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	11025	11	11	11	0.00
16/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1433	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
16/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2184	2	2	2	600.00
16/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3667	4	4	4	0.00
16/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1445	1	1	1	0.00
16/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1421	1	1	1	0.00
16/04/2021	2037 On 03-February-22			Bond Future	11.34	80.0200	79.9322	80.0200	0.00
16/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	5197	5	5	5	0.00
16/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	5165	5	5	5	0.00
16/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	5134	5	5	5	0.00
16/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4426	4	4	4	0.00
16/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	4482	4	4	4	0.00
16/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	4454	4	4	4	0.00
16/04/2021	2037 On 05-May-22			Bond Future	11.58	80.8724	80.7838	80.8724	0.00
16/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	1514	2	2	2	0.00
16/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	1401	1	1	1	0.00
16/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	1458	2	1	2	0.00
16/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2038 On 06-May-21			Bond Future	119.02	119.0082	119.0218	119.0082	8,039.00
16/04/2021	2038 On 05-August-21			Bond Future	118.57	118.5578	118.5712	118.5578	0.00
16/04/2021	2038 On 04-November-21			Bond Future	119.93	119.9217	119.9346	119.9217	0.00
16/04/2021	2038 On 03-February-22			Bond Future	119.58	119.5708	119.5838	119.5708	0.00
16/04/2021	2038 On 05-May-22			Bond Future	120.89	120.8746	120.8877	120.8746	0.00
16/04/2021	2040 On 06-May-21			Bond Future	10.86	87.8469	87.6862	87.8469	84,835.00
16/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	9962	10	10	10	0.00
16/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	15075	15	15	15	0.00
16/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	9906	10	10	10	0.00
16/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	10019	10	10	10	0.00
16/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1591	2	2	2	300.00
16/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	5111	5	5	5	300.00
16/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	307	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
16/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	19	0	0	0	0.00
16/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	1809	2	2	2	0.00
16/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	21	0	0	0	0.00
16/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
16/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	20	0	0	0	0.00
16/04/2021	2040 On 05-August-21			Bond Future	11.07	84.2541	84.0914	84.2541	100.00
16/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5579	6	6	6	900.00
16/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	20259	20	20	20	0.00
16/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9802	10	10	10	0.00
16/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3676	4	4	4	900.00
16/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9757	10	10	10	0.00
16/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9712	10	10	10	0.00
16/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1011	1	1	1	0.00
16/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	3839	4	4	4	0.00
16/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1035	1	1	1	0.00
16/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	43	0	0	0	900.00
16/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1023	1	1	1	0.00
16/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2446	2	2	2	0.00
16/04/2021	2040 On 04-November-21			Bond Future	11.27	85.2049	85.0399	85.2049	0.00
16/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	11347	11	11	11	0.00
16/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	11306	11	11	11	0.00
16/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	11265	11	11	11	0.00
16/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1579	2	2	2	0.00
16/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1566	2	2	2	0.00
16/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1553	2	2	2	0.00
16/04/2021	2040 On 03-February-22			Bond Future	11.48	81.6731	81.5060	81.6731	0.00
16/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5379	5	5	5	0.00
16/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5346	5	5	5	0.00
16/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5413	6	5	6	0.00
16/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	4762	5	5	5	0.00
16/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	4731	5	5	5	0.00
16/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	4702	5	5	5	0.00
16/04/2021	2040 On 05-May-22			Bond Future	11.71	82.5430	82.3743	82.5430	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
16/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	1235	1	1	1	0.00
16/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	1175	1	1	1	0.00
16/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	1296	1	1	1	0.00
16/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2044 On 06-May-21			Bond Future	10.91	84.5661	84.3670	84.5661	61,301.00
16/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	9815	10	10	10	0.00
16/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3661	4	4	4	3,100.00
16/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	1062	1	1	1	3,100.00
16/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	6691	7	7	7	0.00
16/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	9759	10	10	10	0.00
16/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	9703	10	10	10	0.00
16/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3919	4	4	4	0.00
16/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	6063	6	6	6	0.00
16/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2479	3	2	3	0.00
16/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	10094	10	10	10	0.00
16/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	19	0	0	0	3,100.00
16/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	207	0	0	0	3,100.00
16/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	565	1	1	1	3,100.00
16/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	25	0	0	0	0.00
16/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	24	0	0	0	0.00
16/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	153	0	0	0	0.00
16/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	638	1	1	1	0.00
16/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1147	1	1	1	3,100.00
16/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	23	0	0	0	0.00
16/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	2565	2	3	2	0.00
16/04/2021	2044 On 05-August-21			Bond Future	11.11	81.0644	80.8629	81.0644	0.00
16/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	10150	10	10	10	0.00
16/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	10105	10	10	10	0.00
16/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	10195	10	10	10	0.00
16/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	937	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
16/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	947	1	1	1	0.00
16/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	958	1	1	1	0.00
16/04/2021	2044 On 04-November-21			Bond Future	11.30	81.9792	81.7750	81.9792	0.00
16/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	11209	11	11	11	0.00
16/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	11169	11	11	11	0.00
16/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	11249	11	11	11	0.00
16/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1617	2	2	2	0.00
16/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1630	2	2	2	0.00
16/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1643	2	2	2	0.00
16/04/2021	2044 On 03-February-22			Bond Future	11.50	78.5357	78.3290	78.5357	0.00
16/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5458	6	5	6	0.00
16/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5391	6	5	6	0.00
16/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5424	6	5	6	0.00
16/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	4776	5	5	5	0.00
16/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	4806	5	5	5	0.00
16/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	4745	5	5	5	0.00
16/04/2021	2044 On 05-May-22			Bond Future	11.72	79.3722	79.1634	79.3722	0.00
16/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	1308	2	1	2	0.00
16/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	1185	1	1	1	0.00
16/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	1247	1	1	1	0.00
16/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
16/04/2021	2046 On 06-May-21			Bond Future	106.98	108.2627	106.9813	108.2627	15,133.00
16/04/2021	2046 On 05-August-21			Bond Future	108.12	109.4148	108.1193	109.4148	0.00
16/04/2021	2046 On 04-November-21			Bond Future	107.56	108.8705	107.5595	108.8705	0.00
16/04/2021	2046 On 03-February-22			Bond Future	108.81	110.1385	108.8121	110.1385	0.00
16/04/2021	2046 On 05-May-22			Bond Future	108.16	109.4996	108.1588	109.4996	0.00
16/04/2021	2050 On 06-May-21			Bond Future	111.35	111.3417	111.3546	111.3417	11,044.00
16/04/2021	2050 On 05-August-21			Bond Future	110.62	110.6044	110.6171	110.6044	0.00
16/04/2021	2050 On 04-November-21			Bond Future	111.89	111.8766	111.8888	111.8766	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
16/04/2021	2050 On 03-February-22			Bond Future	111.25	111.2373	111.2494	111.2373	0.00
16/04/2021	2050 On 05-May-22			Bond Future	112.46	112.4500	112.4626	112.4500	0.00
16/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	AL37 On 06-May-21			Index Future	788.81	785.2580	788.8140	785.2580	0.00
16/04/2021	AL37 On 05-August-21			Index Future	796.92	793.3290	796.9180	793.3290	0.00
16/04/2021	AL37 On 04-November-21			Index Future	805.97	802.3480	805.9740	802.3480	0.00
16/04/2021	AL37 On 03-February-22			Index Future	815.17	811.4980	815.1650	811.4980	0.00
16/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
16/04/2021	AL7T On 06-May-21			Index Future	877.94	875.3750	877.9380	875.3750	0.00
16/04/2021	AL7T On 05-August-21			Index Future	886.96	884.3730	886.9580	884.3730	0.00
16/04/2021	AL7T On 04-November-21			Index Future	897.04	894.4260	897.0360	894.4260	0.00
16/04/2021	AL7T On 03-February-22			Index Future	907.27	904.6270	907.2660	904.6270	0.00
16/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
16/04/2021	ALBI On 06-May-21			Index Future	773.93	773.1630	773.9320	773.1630	299.00
16/04/2021	ALBI On 05-August-21			Index Future	781.88	781.1100	781.8840	781.1100	0.00
16/04/2021	ALBI On 04-November-21			Index Future	790.77	789.9890	790.7680	789.9890	0.00
16/04/2021	ALBI On 03-February-22			Index Future	799.79	798.9990	799.7860	798.9990	0.00
16/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
16/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C303 On 28-February-33			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
16/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2021	ES33 On 06-May-21			Bond Future	11.41	75.6239	75.5578	75.6239	350.00
16/04/2021	ES33 On 05-August-21			Bond Future	11.67	76.4286	76.3615	76.4286	0.00
16/04/2021	ES33 On 04-November-21			Bond Future	11.92	73.5322	73.4640	73.5322	0.00
16/04/2021	ES33 On 03-February-22			Bond Future	12.18	74.3892	74.3200	74.3892	0.00
16/04/2021	ES33 On 05-May-22			Bond Future	12.47	71.4240	71.3542	71.4240	0.00
16/04/2021	ES42 On 06-May-21			Bond Future	11.87	74.6661	74.5299	74.6661	4,779.00
16/04/2021	ES42 On 05-August-21			Bond Future	12.10	75.4607	75.3227	75.4607	0.00
16/04/2021	ES42 On 04-November-21			Bond Future	12.34	72.0705	71.9304	72.0705	0.00
16/04/2021	ES42 On 03-February-22			Bond Future	12.58	72.9108	72.7691	72.9108	0.00
16/04/2021	ES42 On 05-May-22			Bond Future	12.85	69.4474	69.3042	69.4474	0.00
16/04/2021	GOVI On 06-May-21			GOVI	764.60	763.7490	764.5990	763.7490	988.00
16/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	859090	85	86	85	0.00
16/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	859190	85	86	85	0.00
16/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	859290	85	86	85	0.00
16/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-August-21			GOVI	772.46	771.5990	772.4550	771.5990	0.00
16/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	533050	52	53	52	0.00
16/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	533150	52	53	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	533250	52	53	52	0.00
16/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 04-November-21			GOVI	781.23	780.3700	781.2320	780.3700	0.00
16/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	528120	52	53	52	0.00
16/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	528220	52	53	52	0.00
16/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	528320	52	53	52	0.00
16/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 03-February-22			GOVI	790.14	789.2710	790.1410	789.2710	0.00
16/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	26190	3	3	3	0.00
16/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	25990	3	3	3	0.00
16/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	26090	3	3	3	0.00
16/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
16/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
16/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
16/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2021	IGOV On 06-May-21			Index Future	285.86	286.5860	285.8620	286.5860	897.00
16/04/2021	IGOV On 05-August-21			Index Future	288.87	289.6030	288.8700	289.6030	0.00
16/04/2021	IGOV On 04-November-21			Index Future	292.22	292.9660	292.2230	292.9660	0.00
16/04/2021	IGOV On 03-February-22			Index Future	295.63	296.3760	295.6250	296.3760	0.00
16/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	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
16/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
16/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
16/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.7000	90.6900	90.7000	51.00
16/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1300	90.1200	90.1300	0.00
16/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.25	90.2900	90.2500	90.2900	0.00
16/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.41	93.4800	93.4100	93.4800	0.00
16/04/2021	IS05 On 20-December-22			Interest Rate Swap	93.94	94.0400	93.9400	94.0400	0.00
16/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.37	86.4900	86.3700	86.4900	0.00
16/04/2021	IS05 On 20-June-23			Interest Rate Swap	91.94	92.0700	91.9400	92.0700	0.00
16/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.11	80.2900	80.1100	80.2900	0.00
16/04/2021	IS10 On 16-March-26			Interest Rate Swap	76.69	76.8700	76.6900	76.8700	0.00
16/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.15	75.3500	75.1500	75.3500	0.00
16/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.22	77.4400	77.2200	77.4400	0.00
16/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.28	81.5300	81.2800	81.5300	0.00
16/04/2021	IS10 On 15-March-27			Interest Rate Swap	79.82	80.1000	79.8200	80.1000	0.00
16/04/2021	IS10 On 21-June-27			Interest Rate Swap	81.95	82.2600	81.9500	82.2600	0.00
16/04/2021	IS10 On 20-September-27			Interest Rate Swap	87.81	88.1400	87.8100	88.1400	0.00
16/04/2021	IS10 On 20-December-27			Interest Rate Swap	88.27	88.6300	88.2700	88.6300	0.00
16/04/2021	IS10 On 22-March-28			Interest Rate Swap	81.35	81.7300	81.3500	81.7300	0.00
16/04/2021	IS10 On 20-June-28			Interest Rate Swap	89.26	89.6200	89.2600	89.6200	0.00
16/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
16/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.68	96.3100	96.3200	96.3100	0.00
16/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.2850	96.3050	96.2850	0.00
16/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2600	96.2900	96.2600	0.00
16/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.74	96.2300	96.2600	96.2300	0.00
16/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.2050	96.2450	96.2050	30,000.00
16/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0000	96.0800	96.0000	0.00
16/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.01	95.8550	95.9900	95.8550	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
16/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.42	95.4700	95.5800	95.4700	471.00
16/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.50	95.3250	95.5050	95.3250	0.00
16/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.91	94.9650	95.0950	94.9650	0.00
16/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	4.97	94.8400	95.0300	94.8400	0.00
16/04/2021	R023 On 06-May-21			Bond Future	4.90	106.2052	106.3625	106.2052	33,788.00
16/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4565	4	5	4	0.00
16/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4548	4	5	4	0.00
16/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4582	4	5	4	0.00
16/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R023 On 05-August-21			Bond Future	5.03	107.3087	107.4672	107.3087	0.00
16/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	665	1	1	1	0.00
16/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	655	1	1	1	0.00
16/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	644	1	1	1	0.00
16/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	251	0	0	0	0.00
16/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	246	0	0	0	0.00
16/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	242	0	0	0	0.00
16/04/2021	R023 On 04-November-21			Bond Future	5.12	104.6094	104.7692	104.6094	0.00
16/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	349	0	0	0	0.00
16/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	342	0	0	0	0.00
16/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	335	0	0	0	0.00
16/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	619	1	1	1	0.00
16/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	613	1	1	1	0.00
16/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	606	1	1	1	0.00
16/04/2021	R023 On 03-February-22			Bond Future	5.26	105.8034	105.9648	105.8034	0.00
16/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	378	0	0	0	0.00
16/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	373	0	0	0	0.00
16/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	384	0	0	0	0.00
16/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	571	1	1	1	0.00
16/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	581	1	1	1	0.00
16/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	576	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
16/04/2021	R023 On 05-May-22			Bond Future	5.56	103.0241	103.1874	103.0241	0.00
16/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	583	0	1	0	0.00
16/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	575	0	1	0	0.00
16/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	590	0	1	0	0.00
16/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 06-May-21			Bond Future	10.53	89.9099	89.8258	89.9099	98,275.00
16/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	10937	11	11	11	0.00
16/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	10884	11	11	11	0.00
16/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3840	4	4	4	0.00
16/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	1234	1	1	1	600.00
16/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	4346	4	4	4	600.00
16/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	13820	14	14	14	0.00
16/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2715	3	3	3	1,650.00
16/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	9085	9	9	9	0.00
16/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	5241	5	5	5	0.00
16/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	10991	11	11	11	0.00
16/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1702	2	2	2	0.00
16/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	479	1	0	1	500.00
16/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	6492	7	6	7	0.00
16/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	13101	13	13	13	0.00
16/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	833	1	1	1	223.00
16/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	1	0	0	0	1,650.00
16/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	2745	3	3	3	0.00
16/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	129	0	0	0	1,650.00
16/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2072	2	2	2	0.00
16/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
16/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1550	2	2	2	500.00
16/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	3692	4	4	4	0.00
16/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	6	0	0	0	0.00
16/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	6	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
16/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	248	0	0	0	223.00
16/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	23	0	0	0	223.00
16/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	883	1	1	1	0.00
16/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	387	0	0	0	0.00
16/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	498	1	0	1	500.00
16/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	5	0	0	0	0.00
16/04/2021	R035 On 05-August-21			Bond Future	10.74	90.8441	90.7587	90.8441	3,500.00
16/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3679	4	4	4	0.00
16/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1616	2	2	2	100.00
16/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5930	6	6	6	0.00
16/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	47332	47	47	47	0.00
16/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2073	2	2	2	100.00
16/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	47449	47	47	47	0.00
16/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	47565	47	48	47	0.00
16/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3514	3	4	3	100.00
16/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	6412	6	6	6	0.00
16/04/2021	R035 On 04-November-21			Bond Future	10.95	87.3923	87.3056	87.3923	0.00
16/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	15817	16	16	16	0.00
16/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	7458	8	7	8	0.00
16/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2565	3	3	3	782.00
16/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	10474	11	10	11	0.00
16/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	10434	11	10	11	0.00
16/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2308	2	2	2	400.00
16/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3590	4	4	4	400.00
16/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	10514	11	11	11	0.00
16/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	5005	5	5	5	0.00
16/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4225	4	4	4	782.00
16/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7216	7	7	7	0.00
16/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1512	2	2	2	0.00
16/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2726	3	3	3	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	5689	6	6	6	0.00
16/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	7698	8	8	8	0.00
16/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1537	2	2	2	0.00
16/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1524	2	2	2	0.00
16/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	455	0	0	0	400.00
16/04/2021	R035 On 03-February-22			Bond Future	11.18	88.3900	88.3021	88.3900	0.00
16/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1409	1	1	1	683.00
16/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4914	5	5	5	0.00
16/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	5394	5	5	5	0.00
16/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3230	3	3	3	0.00
16/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4883	5	5	5	0.00
16/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4852	5	5	5	0.00
16/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	4610	5	5	5	0.00
16/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	4582	5	5	5	0.00
16/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4145	4	4	4	683.00
16/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	4553	5	5	5	0.00
16/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	6497	6	6	6	683.00
16/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	11009	11	11	11	0.00
16/04/2021	R035 On 05-May-22			Bond Future	11.42	84.8574	84.7686	84.8574	0.00
16/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	1319	1	1	1	0.00
16/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	1263	1	1	1	0.00
16/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	1206	1	1	1	0.00
16/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R186 On 06-May-21			Bond Future	7.19	118.5992	119.1374	118.5992	107,208.00
16/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	16251	16	16	16	0.00
16/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	1251	1	1	1	0.00
16/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	16210	16	16	16	0.00
16/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	16169	16	16	16	0.00
16/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	2292	2	2	2	5,000.00
16/04/2021	R186 On 06-May-21	10.76	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
16/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	258	0	0	0	5,000.00
16/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	688	1	1	1	15,177.00
16/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R186 On 05-August-21			Bond Future	7.37	114.5515	115.0948	114.5515	314.00
16/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	6175	6	6	6	0.00
16/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	6138	6	6	6	0.00
16/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	6100	6	6	6	0.00
16/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	428	1	0	1	0.00
16/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	421	1	0	1	0.00
16/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	414	1	0	1	0.00
16/04/2021	R186 On 04-November-21			Bond Future	7.54	115.8426	116.3914	115.8426	0.00
16/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	4074	4	4	4	0.00
16/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	4045	4	4	4	0.00
16/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	4016	4	4	4	0.00
16/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1584	2	2	2	0.00
16/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1570	2	2	2	0.00
16/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1555	2	2	2	0.00
16/04/2021	R186 On 03-February-22			Bond Future	7.73	111.8831	112.4380	111.8831	0.00
16/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1688	1	2	1	0.00
16/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1705	2	2	2	0.00
16/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1723	2	2	2	0.00
16/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3590	4	4	4	0.00
16/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3616	4	4	4	0.00
16/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3641	4	4	4	0.00
16/04/2021	R186 On 05-May-22			Bond Future	7.97	113.0758	113.6367	113.0758	0.00
16/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	1322	1	1	1	0.00
16/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	1362	1	1	1	0.00
16/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	1402	1	1	1	0.00
16/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	R197 On 06-May-21			Bond Future	321.80	321.7821	321.7963	321.7821	2,983.00
16/04/2021	R197 On 05-August-21			Bond Future	317.24	317.2268	317.2398	317.2268	13.00
16/04/2021	R197 On 04-November-21			Bond Future	320.89	320.8757	320.8872	320.8757	0.00
16/04/2021	R197 On 03-February-22			Bond Future	316.55	316.5356	316.5466	316.5356	0.00
16/04/2021	R197 On 05-May-22			Bond Future	320.00	319.9863	319.9979	319.9863	0.00
16/04/2021	R202 On 06-May-21			Bond Future	233.22	235.2950	233.2235	235.2950	9,281.00
16/04/2021	R202 On 05-August-21			Bond Future	231.47	233.5606	231.4660	233.5606	0.00
16/04/2021	R202 On 04-November-21			Bond Future	234.13	236.2468	234.1268	236.2468	0.00
16/04/2021	R202 On 03-February-22			Bond Future	232.56	234.7078	232.5628	234.7078	0.00
16/04/2021	R202 On 05-May-22			Bond Future	235.10	237.2669	235.0990	237.2669	0.00
16/04/2021	R209 On 06-May-21			Bond Future	10.45	69.3830	69.3083	69.3830	25,693.00
16/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	9224	9	9	9	0.00
16/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1953	2	2	2	0.00
16/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	6230	6	6	6	0.00
16/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	982	1	1	1	5,325.00
16/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	4599	5	5	5	0.00
16/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	9178	9	9	9	0.00
16/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	9132	9	9	9	0.00
16/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	99	0	0	0	2,150.00
16/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	1220	1	1	1	500.00
16/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	244	0	0	0	4,050.00
16/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	3489	4	3	4	0.00
16/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	524	1	1	1	0.00
16/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	9270	9	9	9	0.00
16/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	9	0	0	0	8,350.00
16/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	453	0	0	0	3,500.00
16/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3174	3	3	3	0.00
16/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	4426	4	4	4	0.00
16/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	10	0	0	0	0.00
16/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	5859	6	6	6	0.00
16/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	9	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
16/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	244	0	0	0	9,150.00
16/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	92	0	0	0	3,750.00
16/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2147	2	2	2	0.00
16/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1111	1	1	1	4,250.00
16/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	9	0	0	0	0.00
16/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	1803	2	2	2	0.00
16/04/2021	R209 On 05-August-21			Bond Future	10.64	70.1039	70.0282	70.1039	0.00
16/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	7236	7	7	7	0.00
16/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	7200	7	7	7	0.00
16/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	7272	7	7	7	0.00
16/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1197	1	1	1	0.00
16/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1223	1	1	1	0.00
16/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1210	1	1	1	0.00
16/04/2021	R209 On 04-November-21			Bond Future	10.83	67.7532	67.6762	67.7532	2,835.00
16/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1427	1	1	1	4,750.00
16/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	8500	9	8	9	0.00
16/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3305	3	3	3	0.00
16/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7911	8	8	8	0.00
16/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	8533	9	9	9	0.00
16/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	8467	9	8	9	0.00
16/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1677	2	2	2	0.00
16/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	1947	2	2	2	6,500.00
16/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1690	2	2	2	0.00
16/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1704	2	2	2	0.00
16/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5107	5	5	5	7,500.00
16/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9212	9	9	9	0.00
16/04/2021	R209 On 03-February-22			Bond Future	11.02	68.5268	68.4488	68.5268	0.00
16/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4370	4	4	4	0.00
16/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4343	4	4	4	0.00
16/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4315	4	4	4	0.00
16/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4311	4	4	4	0.00
16/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4285	4	4	4	0.00
16/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4260	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
16/04/2021	R209 On 05-May-22			Bond Future	11.23	66.1177	66.0390	66.1177	0.00
16/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	1114	1	1	1	0.00
16/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	1013	1	1	1	0.00
16/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	1064	1	1	1	0.00
16/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R210 On 06-May-21			Bond Future	203.38	203.3631	203.3806	203.3631	1,487.00
16/04/2021	R210 On 05-August-21			Bond Future	205.54	205.5272	205.5440	205.5272	0.00
16/04/2021	R210 On 04-November-21			Bond Future	205.17	205.1581	205.1740	205.1581	0.00
16/04/2021	R210 On 03-February-22			Bond Future	207.56	207.5473	207.5631	207.5473	0.00
16/04/2021	R210 On 05-May-22			Bond Future	207.04	207.0216	207.0378	207.0216	0.00
16/04/2021	R212 On 06-May-21			Bond Future	171.93	171.9507	171.9280	171.9507	3,405.00
16/04/2021	R212 On 05-August-21			Bond Future	171.43	171.4552	171.4316	171.4552	0.00
16/04/2021	R212 On 04-November-21			Bond Future	173.40	173.4275	173.4027	173.4275	0.00
16/04/2021	R213 On 06-May-21			Bond Future	9.52	85.1967	85.5202	85.1967	9,521.00
16/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	12094	12	12	12	0.00
16/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	12048	12	12	12	0.00
16/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	12140	12	12	12	0.00
16/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R213 On 05-August-21			Bond Future	9.72	86.0819	86.4084	86.0819	200.00
16/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	6581	6	7	6	0.00
16/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	4243	4	4	4	0.00
16/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6898	7	7	7	0.00
16/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	2033	2	2	2	0.00
16/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6858	7	7	7	0.00
16/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6819	7	7	7	0.00
16/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1017	1	1	1	0.00
16/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1007	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
16/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2014	2	2	2	0.00
16/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4156	4	4	4	0.00
16/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	997	1	1	1	0.00
16/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1078	1	1	1	0.00
16/04/2021	R213 On 04-November-21			Bond Future	9.92	83.5219	83.8516	83.5219	0.00
16/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	7601	7	8	7	0.00
16/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	7567	7	8	7	0.00
16/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	7635	7	8	7	0.00
16/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1673	2	2	2	0.00
16/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1659	2	2	2	0.00
16/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1645	2	2	2	0.00
16/04/2021	R213 On 03-February-22			Bond Future	10.13	84.4752	84.8085	84.4752	0.00
16/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	4201	4	4	4	0.00
16/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2961	3	3	3	0.00
16/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3931	4	4	4	0.00
16/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2557	2	3	2	0.00
16/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3466	3	3	3	0.00
16/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3441	3	3	3	0.00
16/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1273	1	1	1	102.00
16/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1080	1	1	1	200.00
16/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3491	3	3	3	0.00
16/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4289	4	4	4	0.00
16/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5464	6	5	6	200.00
16/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9278	10	9	10	0.00
16/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8494	9	8	9	0.00
16/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4343	5	4	5	0.00
16/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4316	4	4	4	0.00
16/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	3854	4	4	4	200.00
16/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	4910	5	5	5	102.00
16/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3615	4	4	4	102.00
16/04/2021	R213 On 05-May-22			Bond Future	10.37	81.8465	82.1835	81.8465	0.00
16/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	1336	1	1	1	0.00
16/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	1384	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
16/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	1287	1	1	1	0.00
16/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R214 On 06-May-21			Bond Future	10.79	66.6145	66.4793	66.6145	15,544.00
16/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7844	8	8	8	0.00
16/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	7798	8	8	8	0.00
16/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	7752	8	8	8	0.00
16/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	38	0	0	0	0.00
16/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	37	0	0	0	0.00
16/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	36	0	0	0	0.00
16/04/2021	R214 On 05-August-21			Bond Future	10.97	67.3067	67.1698	67.3067	0.00
16/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6969	7	7	7	0.00
16/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	7004	7	7	7	0.00
16/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6934	7	7	7	0.00
16/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1434	1	1	1	0.00
16/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1463	1	1	1	0.00
16/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1449	1	1	1	0.00
16/04/2021	R214 On 04-November-21			Bond Future	11.15	64.7874	64.6486	64.7874	0.00
16/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	8549	9	9	9	0.00
16/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	8517	9	9	9	0.00
16/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	8485	9	8	9	0.00
16/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1874	2	2	2	0.00
16/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1845	2	2	2	0.00
16/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1859	2	2	2	0.00
16/04/2021	R214 On 03-February-22			Bond Future	11.35	65.5270	65.3865	65.5270	0.00
16/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4579	5	5	5	0.00
16/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4551	5	5	5	0.00
16/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4606	5	5	5	0.00
16/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4315	4	4	4	0.00
16/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4289	4	4	4	0.00
16/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4264	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
16/04/2021	R214 On 05-May-22			Bond Future	11.55	62.9482	62.8062	62.9482	0.00
16/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	986	1	1	1	0.00
16/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	935	1	1	1	0.00
16/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	1037	1	1	1	0.00
16/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R248 On 06-May-21			Bond Future	10.82	83.9270	83.7197	83.9270	135,246.00
16/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	10037	10	10	10	0.00
16/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	9979	10	10	10	0.00
16/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	2085	2	2	2	1,030.00
16/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	4547	5	5	5	1,030.00
16/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	10094	10	10	10	0.00
16/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	292	0	0	0	0.00
16/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1700	2	2	2	0.00
16/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	1815	2	2	2	0.00
16/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	21	0	0	0	0.00
16/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	5030	5	5	5	0.00
16/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	455	0	0	0	0.00
16/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	23	0	0	0	0.00
16/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1472	1	1	1	0.00
16/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	22	0	0	0	0.00
16/04/2021	R248 On 05-August-21			Bond Future	11.00	84.7990	84.5892	84.7990	33,140.00
16/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	2220	2	2	2	1,000.00
16/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	1027	1	1	1	0.00
16/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	10473	11	10	11	0.00
16/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	10427	11	10	11	0.00
16/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4608	5	5	5	1,000.00
16/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1681	2	2	2	1,300.00
16/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3493	4	3	4	1,300.00
16/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2513	3	3	3	0.00
16/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	10519	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	923	1	1	1	0.00
16/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	913	1	1	1	0.00
16/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	5483	5	5	5	0.00
16/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4245	4	4	4	0.00
16/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	5953	6	6	6	0.00
16/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3243	3	3	3	0.00
16/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	902	1	1	1	0.00
16/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	6977	7	7	7	0.00
16/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	8763	9	9	9	0.00
16/04/2021	R248 On 04-November-21			Bond Future	11.19	81.3423	81.1297	81.3423	0.00
16/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	11655	12	12	12	0.00
16/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	11613	12	12	12	0.00
16/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	11696	12	12	12	0.00
16/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1524	1	2	1	0.00
16/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1550	2	2	2	0.00
16/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1537	2	2	2	0.00
16/04/2021	R248 On 03-February-22			Bond Future	11.38	82.2709	82.0558	82.2709	0.00
16/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5476	6	5	6	0.00
16/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5442	6	5	6	0.00
16/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5407	6	5	6	0.00
16/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	4751	5	5	5	0.00
16/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	4814	5	5	5	0.00
16/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	4782	5	5	5	0.00
16/04/2021	R248 On 05-May-22			Bond Future	11.59	78.7360	78.5186	78.7360	0.00
16/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	1429	2	1	2	0.00
16/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	1304	2	1	2	0.00
16/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	1367	2	1	2	0.00
16/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
16/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00