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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/04/2021 TO: 28/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	2025 On 06-May-21			Bond Future	151.88	152.1834	151.8819	152.1834	1,355.00
28/04/2021	2025 On 05-August-21			Bond Future	151.97	152.3641	151.9680	152.3641	4,330.00
28/04/2021	2025 On 04-November-21			Bond Future	153.73	154.1212	153.7252	154.1212	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
28/04/2021	2025 On 03-February-22			Bond Future	153.92	154.4281	153.9157	154.4281	0.00
28/04/2021	2025 On 05-May-22			Bond Future	155.59	156.1705	155.5908	156.1705	0.00
28/04/2021	2029 On 06-May-21			Bond Future	110.46	111.2941	110.4589	111.2941	1,504.00
28/04/2021	2029 On 05-August-21			Bond Future	111.63	112.5424	111.6314	112.5424	2,898.00
28/04/2021	2029 On 04-November-21			Bond Future	111.77	112.6929	111.7746	112.6929	0.00
28/04/2021	2029 On 03-February-22			Bond Future	113.04	114.0531	113.0424	114.0531	0.00
28/04/2021	2029 On 05-May-22			Bond Future	113.10	114.1690	113.1019	114.1690	0.00
28/04/2021	2030 On 06-May-21			Bond Future	9.22	95.3208	94.9874	95.3208	62,145.00
28/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12748	13	13	13	0.00
28/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	238	0	0	0	0.00
28/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	3	0	0	0	0.00
28/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	145	0	0	0	0.00
28/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	83	0	0	0	300.00
28/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	781	1	1	1	0.00
28/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	8073	8	8	8	0.00
28/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12702	13	13	13	0.00
28/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12655	13	13	13	0.00
28/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	182	0	0	0	0.00
28/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	307	0	0	0	0.00
28/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	869	1	1	1	0.00
28/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1204	2	1	2	0.00
28/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	931	1	1	1	300.00
28/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	9115	9	9	9	0.00
28/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3862	4	4	4	0.00
28/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
28/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4486	5	4	5	0.00
28/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	598	1	1	1	0.00
28/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	10	0	0	0	0.00
28/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	989	1	1	1	0.00
28/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
28/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	646	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	696	1	1	1	0.00
28/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1551	1	2	1	5,000.00
28/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	777	1	1	1	700.00
28/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7389	7	7	7	0.00
28/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	23	0	0	0	700.00
28/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2001	2	2	2	2,500.00
28/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	471	0	0	0	0.00
28/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2657	2	3	2	0.00
28/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2196	2	2	2	0.00
28/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1770	2	2	2	2,500.00
28/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5006	5	5	5	0.00
28/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 05-August-21			Bond Future	9.44	92.3608	91.9668	92.3608	97,389.00
28/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	707	1	1	1	5,000.00
28/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	2727	3	3	3	0.00
28/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3509	4	4	4	0.00
28/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5519	6	6	6	0.00
28/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	156	0	0	0	200.00
28/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1407	2	1	2	600.00
28/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6016	6	6	6	0.00
28/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1188	1	1	1	479.00
28/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4946	5	5	5	0.00
28/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1103	1	1	1	200.00
28/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2585	3	3	3	600.00
28/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	13138	14	13	14	0.00
28/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5939	6	6	6	0.00
28/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5977	6	6	6	0.00
28/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	844	1	1	1	0.00
28/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	5998	6	6	6	0.00
28/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	855	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
28/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	46	0	0	0	600.00
28/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10266	10	10	10	0.00
28/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	994	1	1	1	200.00
28/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4778	5	5	5	0.00
28/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	832	1	1	1	0.00
28/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2528	2	3	2	0.00
28/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4117	4	4	4	0.00
28/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1841	2	2	2	479.00
28/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2398	2	2	2	5,000.00
28/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4577	4	5	4	0.00
28/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1187	1	1	1	479.00
28/04/2021	2030 On 04-November-21			Bond Future	9.64	93.4045	93.0097	93.4045	0.00
28/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4054	4	4	4	1,102.00
28/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1418	2	1	2	300.00
28/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9502	10	10	10	0.00
28/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6448	7	6	7	0.00
28/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6379	7	6	7	0.00
28/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2234	2	2	2	1,102.00
28/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8810	9	9	9	0.00
28/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6413	7	6	7	0.00
28/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	777	1	1	1	300.00
28/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6136	6	6	6	0.00
28/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	633	1	1	1	300.00
28/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1534	1	2	1	0.00
28/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1548	1	2	1	0.00
28/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8354	8	8	8	0.00
28/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1519	1	2	1	0.00
28/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4578	4	5	4	0.00
28/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	775	1	1	1	1,102.00
28/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2693	3	3	3	0.00
28/04/2021	2030 On 03-February-22			Bond Future	9.86	90.5060	90.0387	90.5060	0.00
28/04/2021	2030 On 03-February-22	10.85	Call	Bond Future	6593	7	7	7	0.00
28/04/2021	2030 On 03-February-22	9.60	Call	Bond Future	2884	3	3	3	1,000.00

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28/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3325	4	3	4	0.00
28/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2497	3	2	3	0.00
28/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2519	3	3	3	0.00
28/04/2021	2030 On 03-February-22	8.85	Call	Bond Future	1410	2	1	2	1,000.00
28/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2541	3	3	3	0.00
28/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	859	1	1	1	101.00
28/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2325	3	2	3	0.00
28/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	4986	5	5	5	101.00
28/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4677	4	5	4	0.00
28/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8758	8	9	8	0.00
28/04/2021	2030 On 03-February-22	8.85	Put	Bond Future	6754	6	7	6	0.00
28/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4707	4	5	4	0.00
28/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4737	4	5	4	0.00
28/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3756	4	4	4	101.00
28/04/2021	2030 On 03-February-22	10.85	Put	Bond Future	1765	2	2	2	1,000.00
28/04/2021	2030 On 03-February-22	9.60	Put	Bond Future	4239	4	4	4	0.00
28/04/2021	2030 On 05-May-22			Bond Future	10.12	91.5047	90.9962	91.5047	0.00
28/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	353	1	0	1	0.00
28/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	402	1	0	1	0.00
28/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	450	1	0	1	0.00
28/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 06-May-21			Bond Future	10.01	89.6354	89.3704	89.6354	71,671.00
28/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11481	12	11	12	0.00
28/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11431	12	11	12	0.00
28/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2117	2	2	2	736.00
28/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11530	12	12	12	0.00
28/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13722	14	14	14	0.00
28/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00

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28/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	243	0	0	0	0.00
28/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 05-August-21			Bond Future	10.23	90.6182	90.2965	90.6182	131,970.00
28/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7069	7	7	7	0.00
28/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7110	7	7	7	0.00
28/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7152	7	7	7	0.00
28/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	853	1	1	1	0.00
28/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	865	1	1	1	0.00
28/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	876	1	1	1	0.00
28/04/2021	2032 On 04-November-21			Bond Future	10.44	87.4961	87.1737	87.4961	21.00
28/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12532	13	13	13	0.00
28/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8179	8	8	8	0.00
28/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1288	1	1	1	700.00
28/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8104	8	8	8	0.00
28/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8141	8	8	8	0.00
28/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2222	2	2	2	700.00
28/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1402	1	1	1	0.00
28/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1415	1	1	1	0.00
28/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1428	1	1	1	0.00
28/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	7917	8	8	8	0.00
28/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	444	0	0	0	700.00
28/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	5795	6	6	6	0.00
28/04/2021	2032 On 03-February-22			Bond Future	10.68	88.5323	88.1420	88.5323	0.00
28/04/2021	2032 On 03-February-22	9.62	Call	Bond Future	1656	0	2	0	210.00
28/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3206	3	3	3	0.00
28/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	4897	5	5	5	0.00
28/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2702	3	3	3	0.00
28/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1015	1	1	1	97.00
28/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	790	1	1	1	198.00
28/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3435	4	3	4	0.00
28/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3461	4	3	4	0.00
28/04/2021	2032 On 03-February-22	10.53	Call	Bond Future	3673	0	4	0	0.00
28/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1588	2	2	2	400.00

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28/04/2021	2032 On 03-February-22	11.13	Call	Bond Future	5480	0	5	0	0.00
28/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2003	2	2	2	0.00
28/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4030	4	4	4	0.00
28/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3384	4	3	4	0.00
28/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3409	4	3	4	0.00
28/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4769	5	5	5	0.00
28/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4799	5	5	5	0.00
28/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4709	5	5	5	198.00
28/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4114	4	4	4	97.00
28/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	6929	7	7	7	198.00
28/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	11252	11	11	11	0.00
28/04/2021	2032 On 03-February-22	11.13	Put	Bond Future	3037	0	3	0	210.00
28/04/2021	2032 On 03-February-22	10.53	Put	Bond Future	4475	0	4	0	210.00
28/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	5015	5	5	5	400.00
28/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	7888	8	8	8	0.00
28/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4739	5	5	5	0.00
28/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5706	5	6	5	97.00
28/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10020	10	10	10	0.00
28/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3409	3	3	3	400.00
28/04/2021	2032 On 03-February-22	9.62	Put	Bond Future	7715	0	8	0	0.00
28/04/2021	2032 On 05-May-22			Bond Future	10.93	85.3645	84.9354	85.3645	0.00
28/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	594	1	1	1	0.00
28/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	489	1	0	1	0.00
28/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	541	1	1	1	0.00
28/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2033 On 06-May-21			Bond Future	104.99	104.9367	104.9875	104.9367	1,149.00
28/04/2021	2033 On 05-August-21			Bond Future	106.10	106.1137	106.1020	106.1137	9,625.00
28/04/2021	2033 On 04-November-21			Bond Future	106.11	106.1159	106.1072	106.1159	0.00
28/04/2021	2033 On 03-February-22			Bond Future	107.31	107.3966	107.3107	107.3966	0.00
28/04/2021	2033 On 05-May-22			Bond Future	107.23	107.3573	107.2279	107.3573	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
28/04/2021	2037 On 06-May-21			Bond Future	10.94	84.4763	84.1648	84.4763	56,508.00
28/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8772	9	9	9	0.00
28/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8665	9	9	9	0.00
28/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8718	9	9	9	0.00
28/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 05-August-21			Bond Future	11.17	81.1470	80.7817	81.1470	112,691.00
28/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7460	8	7	8	0.00
28/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7543	8	8	8	0.00
28/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7501	8	8	8	0.00
28/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1110	1	1	1	0.00
28/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1124	1	1	1	0.00
28/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1097	1	1	1	0.00
28/04/2021	2037 On 04-November-21			Bond Future	11.38	82.0642	81.6981	82.0642	0.00
28/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9495	10	9	10	0.00
28/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9456	10	9	10	0.00
28/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7571	8	8	8	0.00
28/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4630	5	5	5	600.00
28/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9533	10	10	10	0.00
28/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1480	1	1	1	0.00
28/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2298	2	2	2	600.00
28/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	3961	4	4	4	0.00
28/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1493	1	1	1	0.00
28/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1467	1	1	1	0.00
28/04/2021	2037 On 03-February-22			Bond Future	11.61	78.7814	78.3514	78.7814	0.00
28/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4180	4	4	4	0.00
28/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4151	4	4	4	0.00
28/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4123	4	4	4	0.00
28/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	4990	5	5	5	0.00
28/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5052	5	5	5	0.00
28/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5021	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	2037 On 05-May-22			Bond Future	11.86	79.6503	79.1842	79.6503	0.00
28/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	85	0	0	0	0.00
28/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	199	0	0	0	0.00
28/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	142	0	0	0	0.00
28/04/2021	2038 On 06-May-21			Bond Future	117.65	118.5229	117.6473	118.5229	6,188.00
28/04/2021	2038 On 05-August-21			Bond Future	117.18	118.1354	117.1792	118.1354	7,640.00
28/04/2021	2038 On 04-November-21			Bond Future	118.53	119.4980	118.5343	119.4980	0.00
28/04/2021	2038 On 03-February-22			Bond Future	118.13	119.1929	118.1317	119.1929	0.00
28/04/2021	2038 On 05-May-22			Bond Future	119.42	120.5374	119.4170	120.5374	0.00
28/04/2021	2040 On 06-May-21			Bond Future	11.09	86.4097	86.0780	86.4097	42,054.00
28/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8335	9	8	9	0.00
28/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13467	14	13	14	0.00
28/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8278	9	8	9	0.00
28/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8392	9	8	9	0.00
28/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	355	1	0	1	300.00
28/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	3342	4	3	4	300.00
28/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	146	0	0	0	0.00
28/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2181	2	2	2	0.00
28/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
28/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2040 On 05-August-21			Bond Future	11.32	82.8512	82.4644	82.8512	64,330.00
28/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4308	5	4	5	900.00
28/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18623	19	19	19	0.00
28/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8224	9	8	9	0.00
28/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2604	3	3	3	900.00
28/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8181	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
28/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8137	8	8	8	0.00
28/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1061	1	1	1	0.00
28/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4395	4	4	4	0.00
28/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1087	1	1	1	0.00
28/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	34	0	0	0	900.00
28/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1073	1	1	1	0.00
28/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2802	3	3	3	0.00
28/04/2021	2040 On 04-November-21			Bond Future	11.52	83.7877	83.4000	83.7877	0.00
28/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	9790	10	10	10	0.00
28/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	9750	10	10	10	0.00
28/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9711	10	10	10	0.00
28/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1665	2	2	2	0.00
28/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1650	2	2	2	0.00
28/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1636	2	2	2	0.00
28/04/2021	2040 On 03-February-22			Bond Future	11.75	80.2751	79.8219	80.2751	0.00
28/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4334	5	4	5	0.00
28/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4304	5	4	5	0.00
28/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4364	5	4	5	0.00
28/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5404	5	5	5	0.00
28/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5370	5	5	5	0.00
28/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5337	5	5	5	0.00
28/04/2021	2040 On 05-May-22			Bond Future	11.99	81.1604	80.6703	81.1604	0.00
28/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	408	0	0	0	0.00
28/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	469	0	0	0	0.00
28/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	529	0	1	0	0.00
28/04/2021	2044 On 06-May-21			Bond Future	11.14	83.0714	82.7696	83.0714	44,733.00
28/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8195	8	8	8	0.00
28/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	141	0	0	0	3,100.00
28/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	1913	2	2	2	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	4979	5	5	5	0.00
28/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8138	8	8	8	0.00
28/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8081	8	8	8	0.00
28/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2157	2	2	2	0.00
28/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	911	1	1	1	0.00
28/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8478	9	8	9	0.00
28/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4327	5	4	5	0.00
28/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	68	0	0	0	3,100.00
28/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	1	0	0	0	3,100.00
28/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	400	0	0	0	3,100.00
28/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	38	0	0	0	0.00
28/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	488	1	0	1	0.00
28/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1176	1	1	1	3,100.00
28/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	1	0	0	0	0.00
28/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3242	3	3	3	0.00
28/04/2021	2044 On 05-August-21			Bond Future	11.35	79.6016	79.2470	79.6016	48,301.00
28/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	8570	9	9	9	0.00
28/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	8526	9	9	9	0.00
28/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	8613	9	9	9	0.00
28/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	971	1	1	1	0.00
28/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	983	1	1	1	0.00
28/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	995	1	1	1	0.00
28/04/2021	2044 On 04-November-21			Bond Future	11.55	80.5014	80.1460	80.5014	0.00
28/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	9624	10	10	10	0.00
28/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	9663	10	10	10	0.00
28/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9702	10	10	10	0.00
28/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1699	2	2	2	0.00
28/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1713	2	2	2	0.00
28/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1728	2	2	2	0.00
28/04/2021	2044 On 03-February-22			Bond Future	11.76	77.0750	76.6569	77.0750	0.00
28/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4408	5	4	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
28/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4348	5	4	5	0.00
28/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4378	5	4	5	0.00
28/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5401	5	5	5	0.00
28/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5435	5	5	5	0.00
28/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5368	5	5	5	0.00
28/04/2021	2044 On 05-May-22			Bond Future	11.99	77.9249	77.4717	77.9249	0.00
28/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
28/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	445	0	0	0	0.00
28/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	506	0	1	0	0.00
28/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	384	0	0	0	0.00
28/04/2021	2046 On 06-May-21			Bond Future	104.98	107.8352	104.9808	107.8352	14,566.00
28/04/2021	2046 On 05-August-21			Bond Future	106.10	109.0447	106.0951	109.0447	13,533.00
28/04/2021	2046 On 04-November-21			Bond Future	105.52	108.4995	105.5193	108.4995	0.00
28/04/2021	2046 On 03-February-22			Bond Future	106.72	109.8093	106.7162	109.8093	0.00
28/04/2021	2046 On 05-May-22			Bond Future	106.04	109.2079	106.0375	109.2079	0.00
28/04/2021	2050 On 06-May-21			Bond Future	108.45	111.0588	108.4488	111.0588	9,841.00
28/04/2021	2050 On 05-August-21			Bond Future	107.68	110.3819	107.6778	110.3819	10,266.00
28/04/2021	2050 On 04-November-21			Bond Future	108.92	111.6547	108.9232	111.6547	0.00
28/04/2021	2050 On 03-February-22			Bond Future	108.22	111.0599	108.2164	111.0599	0.00
28/04/2021	2050 On 05-May-22			Bond Future	109.39	112.3127	109.3940	112.3127	0.00
28/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	AL37 On 06-May-21			Index Future	785.21	786.5840	785.2100	786.5840	0.00
28/04/2021	AL37 On 05-August-21			Index Future	793.26	795.1110	793.2590	795.1110	0.00
28/04/2021	AL37 On 04-November-21			Index Future	802.33	804.1800	802.3250	804.1800	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
28/04/2021	AL37 On 03-February-22			Index Future	811.23	813.6910	811.2340	813.6910	0.00
28/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
28/04/2021	AL7T On 06-May-21			Index Future	870.82	873.8620	870.8170	873.8620	0.00
28/04/2021	AL7T On 05-August-21			Index Future	879.74	883.3350	879.7430	883.3350	0.00
28/04/2021	AL7T On 04-November-21			Index Future	889.80	893.4100	889.7980	893.4100	0.00
28/04/2021	AL7T On 03-February-22			Index Future	899.68	903.9770	899.6780	903.9770	0.00
28/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
28/04/2021	ALBI On 06-May-21			Index Future	765.21	767.5200	765.2140	767.5200	279.00
28/04/2021	ALBI On 05-August-21			Index Future	773.06	775.8400	773.0580	775.8400	134.00
28/04/2021	ALBI On 04-November-21			Index Future	781.89	784.6890	781.8940	784.6890	0.00
28/04/2021	ALBI On 03-February-22			Index Future	790.58	793.9700	790.5760	793.9700	0.00
28/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
28/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C048 On 28-February-48			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
28/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2021	CS33 On 15-September-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
28/04/2021	ES33 On 06-May-21			Bond Future	11.63	74.6317	74.4099	74.6317	0.00
28/04/2021	ES33 On 05-August-21			Bond Future	11.90	75.4688	75.1998	75.4688	350.00
28/04/2021	ES33 On 04-November-21			Bond Future	12.15	72.5631	72.2938	72.5631	0.00
28/04/2021	ES33 On 03-February-22			Bond Future	12.44	73.4397	73.1139	73.4397	0.00
28/04/2021	ES33 On 05-May-22			Bond Future	12.74	70.4910	70.1333	70.4910	0.00
28/04/2021	ES42 On 06-May-21			Bond Future	12.10	73.4189	73.1683	73.4189	0.00
28/04/2021	ES42 On 05-August-21			Bond Future	12.34	74.2424	73.9449	74.2424	4,779.00
28/04/2021	ES42 On 04-November-21			Bond Future	12.59	70.8405	70.5418	70.8405	0.00
28/04/2021	ES42 On 03-February-22			Bond Future	12.85	71.6966	71.3421	71.6966	0.00
28/04/2021	ES42 On 05-May-22			Bond Future	13.13	68.2467	67.8600	68.2467	0.00
28/04/2021	GOVI On 06-May-21			GOVI	756.22	758.5030	756.2230	758.5030	67.00
28/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	775330	80	78	80	0.00
28/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	775530	80	78	80	0.00
28/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	775430	80	78	80	0.00
28/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-August-21			GOVI	763.98	766.7250	763.9750	766.7250	928.00
28/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	448250	48	45	48	0.00
28/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	448450	48	45	48	0.00
28/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	448350	48	45	48	0.00
28/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 04-November-21			GOVI	772.71	775.4700	772.7070	775.4700	0.00
28/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	442870	47	44	47	0.00
28/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	443070	47	44	47	0.00
28/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	442970	47	44	47	0.00
28/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	GOVI On 03-February-22			GOVI	781.29	784.6420	781.2870	784.6420	0.00
28/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	114730	8	11	8	0.00
28/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	114530	8	11	8	0.00
28/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	114630	8	11	8	0.00
28/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
28/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
28/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
28/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2021	IGOV On 06-May-21			Index Future	283.92	286.4480	283.9220	286.4480	320.00
28/04/2021	IGOV On 05-August-21			Index Future	286.90	289.6250	286.9030	289.6250	578.00
28/04/2021	IGOV On 04-November-21			Index Future	290.25	292.9980	290.2520	292.9980	0.00
28/04/2021	IGOV On 03-February-22			Index Future	293.54	296.5330	293.5440	296.5330	0.00
28/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
28/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
28/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
28/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6900	90.7000	90.6900	51.00
28/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1100	90.1200	90.1100	0.00
28/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.27	90.2500	90.2700	90.2500	0.00
28/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.45	93.4000	93.4500	93.4000	0.00
28/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.00	93.9300	94.0000	93.9300	0.00
28/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.44	86.3600	86.4400	86.3600	0.00
28/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.04	91.9200	92.0400	91.9200	0.00
28/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
28/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.55	80.3200	80.5500	80.3200	0.00
28/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.17	76.9400	77.1700	76.9400	0.00
28/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.68	75.4500	75.6800	75.4500	0.00
28/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.81	77.5800	77.8100	77.5800	0.00
28/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.92	81.6900	81.9200	81.6900	0.00
28/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.52	80.2900	80.5200	80.2900	0.00
28/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.69	82.4800	82.6900	82.4800	0.00
28/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.58	88.4000	88.5800	88.4000	0.00
28/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.08	88.9200	89.0800	88.9200	0.00
28/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.20	82.0600	82.2000	82.0600	0.00
28/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.11	89.9900	90.1100	89.9900	0.00
28/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	0.00
28/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3150	96.3050	96.3150	0.00
28/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.3000	96.2900	96.3000	0.00
28/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2900	96.2500	96.2900	0.00
28/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.77	96.2750	96.2350	96.2750	30,000.00
28/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.2200	96.1800	96.2200	0.00
28/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.94	96.1200	96.0600	96.1200	0.00
28/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.9750	95.8850	95.9750	0.00
28/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.46	95.6250	95.5400	95.6250	471.00
28/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.63	95.4600	95.3700	95.4600	0.00
28/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.97	95.1150	95.0300	95.1150	0.00
28/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.16	94.9450	94.8450	94.9450	0.00
28/04/2021	R023 On 06-May-21			Bond Future	4.68	106.7781	106.7602	106.7781	27,376.00
28/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4963	5	5	5	0.00
28/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4946	5	5	5	0.00
28/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4979	5	5	5	0.00
28/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R023 On 06-May-21	7.56	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
28/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R023 On 05-August-21			Bond Future	4.77	107.9488	107.8665	107.9488	15,252.00
28/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	882	1	1	1	0.00
28/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	869	1	1	1	0.00
28/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	856	1	1	1	0.00
28/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	63	0	0	0	0.00
28/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	61	0	0	0	0.00
28/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	60	0	0	0	0.00
28/04/2021	R023 On 04-November-21			Bond Future	4.80	105.2593	105.1799	105.2593	0.00
28/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	461	1	0	1	0.00
28/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	453	1	0	1	0.00
28/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	445	0	0	0	0.00
28/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	317	0	0	0	0.00
28/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	313	0	0	0	0.00
28/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	308	0	0	0	0.00
28/04/2021	R023 On 03-February-22			Bond Future	4.89	106.5054	106.3480	106.5054	0.00
28/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	530	1	1	1	0.00
28/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	524	1	1	1	0.00
28/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	537	1	1	1	0.00
28/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	340	0	0	0	0.00
28/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	348	0	0	0	0.00
28/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	344	0	0	0	0.00
28/04/2021	R023 On 05-May-22			Bond Future	5.08	103.7727	103.5723	103.7727	0.00
28/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	967	1	1	1	0.00
28/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	960	1	1	1	0.00
28/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	975	1	1	1	0.00
28/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 06-May-21			Bond Future	10.73	88.7248	88.4760	88.7248	68,919.00
28/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9582	10	10	10	0.00
28/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9528	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2292	3	2	3	0.00
28/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	242	0	0	0	600.00
28/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	2803	3	3	3	600.00
28/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12470	13	12	13	0.00
28/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1240	2	1	2	1,650.00
28/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7713	8	8	8	0.00
28/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	3730	4	4	4	0.00
28/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9636	10	10	10	0.00
28/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	488	1	0	1	0.00
28/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	26	0	0	0	500.00
28/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5039	5	5	5	0.00
28/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11750	12	12	12	0.00
28/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	98	0	0	0	223.00
28/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
28/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3360	3	3	3	0.00
28/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	25	0	0	0	1,650.00
28/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2430	2	2	2	0.00
28/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
28/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1685	2	2	2	500.00
28/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4589	4	5	4	0.00
28/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	86	0	0	0	223.00
28/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	1	0	0	0	223.00
28/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	758	1	1	1	0.00
28/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	194	0	0	0	0.00
28/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	300	0	0	0	500.00
28/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-August-21			Bond Future	10.96	89.6976	89.3929	89.6976	83,331.00
28/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2641	3	3	3	0.00
28/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	958	1	1	1	100.00
28/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4691	5	5	5	0.00
28/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48698	48	49	48	0.00
28/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2199	2	2	2	100.00
28/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48931	49	49	49	0.00
28/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48814	49	49	49	0.00
28/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3842	4	4	4	100.00
28/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7119	7	7	7	0.00
28/04/2021	R035 On 04-November-21			Bond Future	11.18	86.2348	85.9300	86.2348	0.00
28/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	4291	4	4	4	0.00
28/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14415	15	14	15	0.00
28/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6216	6	6	6	0.00
28/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1789	2	2	2	782.00
28/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9125	9	9	9	0.00
28/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9086	9	9	9	0.00
28/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	2614	3	3	3	0.00
28/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1558	2	2	2	350.00
28/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1577	2	2	2	400.00
28/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2663	3	3	3	400.00
28/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	3922	4	4	4	0.00
28/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9164	9	9	9	0.00
28/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1537	1	2	1	0.00
28/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4518	4	5	4	782.00
28/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	7815	8	8	8	0.00
28/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2859	3	3	3	782.00
28/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6137	6	6	6	0.00
28/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8342	8	8	8	0.00
28/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	6216	6	6	6	350.00
28/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	8391	8	8	8	0.00
28/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	4158	4	4	4	350.00
28/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1565	2	2	2	0.00
28/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1551	2	2	2	0.00
28/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	429	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	R035 On 03-February-22			Bond Future	11.42	87.2559	86.8845	87.2559	0.00
28/04/2021	R035 On 03-February-22	11.88	Call	Bond Future	6042	0	6	0	0.00
28/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	994	1	1	1	683.00
28/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4008	4	4	4	0.00
28/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1488	2	1	2	280.00
28/04/2021	R035 On 03-February-22	11.28	Call	Bond Future	4122	0	4	0	0.00
28/04/2021	R035 On 03-February-22	10.26	Call	Bond Future	1729	0	2	0	200.00
28/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	5524	6	6	6	0.00
28/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3436	4	3	4	0.00
28/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4445	5	4	5	0.00
28/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	3952	4	4	4	0.00
28/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2511	3	3	3	0.00
28/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	3980	4	4	4	0.00
28/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5097	5	5	5	0.00
28/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5128	5	5	5	0.00
28/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4614	4	5	4	683.00
28/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3731	4	4	4	280.00
28/04/2021	R035 On 03-February-22	11.28	Put	Bond Future	4941	0	5	0	200.00
28/04/2021	R035 On 03-February-22	10.26	Put	Bond Future	8938	0	9	0	0.00
28/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7197	7	7	7	683.00
28/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12011	12	12	12	0.00
28/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5065	5	5	5	0.00
28/04/2021	R035 On 03-February-22	11.88	Put	Bond Future	3404	0	3	0	200.00
28/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5759	6	6	6	280.00
28/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	9762	9	10	9	0.00
28/04/2021	R035 On 05-May-22			Bond Future	11.67	83.7428	83.3339	83.7428	0.00
28/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	229	0	0	0	0.00
28/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	172	0	0	0	0.00
28/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	115	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
28/04/2021	R186 On 06-May-21			Bond Future	7.30	118.7858	118.5869	118.7858	43,928.00
28/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15700	16	16	16	0.00
28/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	562	1	1	1	0.00
28/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1589	2	2	2	5,000.00
28/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15659	16	16	16	0.00
28/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15618	16	16	16	0.00
28/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	105	0	0	0	5,000.00
28/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	549	1	1	1	15,177.00
28/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R186 On 05-August-21			Bond Future	7.49	114.8065	114.5358	114.8065	88,985.00
28/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5535	6	6	6	0.00
28/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5497	6	5	6	0.00
28/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5459	6	5	6	0.00
28/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	346	0	0	0	0.00
28/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	339	0	0	0	0.00
28/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	333	0	0	0	0.00
28/04/2021	R186 On 04-November-21			Bond Future	7.67	116.1033	115.8335	116.1033	0.00
28/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3487	4	3	4	0.00
28/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3458	4	3	4	0.00
28/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3429	4	3	4	0.00
28/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1555	1	2	1	0.00
28/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1540	1	2	1	0.00
28/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1526	1	2	1	0.00
28/04/2021	R186 On 03-February-22			Bond Future	7.87	112.1949	111.8387	112.1949	0.00
28/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1340	1	1	1	0.00
28/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1355	1	1	1	0.00
28/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1371	2	1	2	0.00
28/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	3837	4	4	4	0.00
28/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	3864	4	4	4	0.00
28/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	3892	4	4	4	0.00
28/04/2021	R186 On 05-May-22			Bond Future	8.12	113.4333	113.0284	113.4333	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
28/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	714	1	1	1	0.00
28/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	754	1	1	1	0.00
28/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	793	1	1	1	0.00
28/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R197 On 06-May-21			Bond Future	322.26	322.2492	322.2636	322.2492	2,744.00
28/04/2021	R197 On 05-August-21			Bond Future	317.70	317.8808	317.7048	317.8808	970.00
28/04/2021	R197 On 04-November-21			Bond Future	321.38	321.5468	321.3783	321.5468	0.00
28/04/2021	R197 On 03-February-22			Bond Future	316.95	317.3487	316.9473	317.3487	0.00
28/04/2021	R197 On 05-May-22			Bond Future	320.40	320.9282	320.3956	320.9282	0.00
28/04/2021	R202 On 06-May-21			Bond Future	232.66	234.1657	232.6615	234.1657	7,827.00
28/04/2021	R202 On 05-August-21			Bond Future	230.89	232.5521	230.8929	232.5521	9,284.00
28/04/2021	R202 On 04-November-21			Bond Future	233.56	235.2340	233.5624	235.2340	0.00
28/04/2021	R202 On 03-February-22			Bond Future	231.92	233.7817	231.9217	233.7817	0.00
28/04/2021	R202 On 05-May-22			Bond Future	234.45	236.4192	234.4454	236.4192	0.00
28/04/2021	R209 On 06-May-21			Bond Future	10.68	68.2814	68.0338	68.2814	12,751.00
28/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7941	8	8	8	0.00
28/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	690	1	1	1	0.00
28/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	4878	5	5	5	0.00
28/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	153	0	0	0	5,325.00
28/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3174	3	3	3	0.00
28/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7848	8	8	8	0.00
28/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7895	8	8	8	0.00
28/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	5	0	0	0	4,050.00
28/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2041	2	2	2	0.00
28/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	34	0	0	0	0.00
28/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7987	8	8	8	0.00
28/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
28/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	251	0	0	0	500.00
28/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5461	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
28/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	280	0	0	0	3,500.00
28/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	3959	4	4	4	0.00
28/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7035	7	7	7	0.00
28/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	93	0	0	0	9,150.00
28/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	14	0	0	0	3,750.00
28/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2593	2	3	2	0.00
28/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1122	1	1	1	1,750.00
28/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2109	2	2	2	0.00
28/04/2021	R209 On 05-August-21			Bond Future	10.88	69.0301	68.7388	69.0301	16,261.00
28/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	5968	6	6	6	0.00
28/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5933	6	6	6	0.00
28/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6002	6	6	6	0.00
28/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1217	1	1	1	0.00
28/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1245	1	1	1	0.00
28/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1231	1	1	1	0.00
28/04/2021	R209 On 04-November-21			Bond Future	11.07	66.6691	66.3768	66.6691	3,675.00
28/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	881	1	1	1	4,750.00
28/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7245	7	7	7	0.00
28/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2451	3	2	3	0.00
28/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6677	7	7	7	0.00
28/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7277	8	7	8	0.00
28/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7213	7	7	7	0.00
28/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1720	2	2	2	0.00
28/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2012	2	2	2	6,500.00
28/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1734	2	2	2	0.00
28/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1749	2	2	2	0.00
28/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5554	5	6	5	10,000.00
28/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	9965	10	10	10	0.00
28/04/2021	R209 On 03-February-22			Bond Future	11.28	67.4587	67.1141	67.4587	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
28/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3518	4	4	4	0.00
28/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3469	4	3	4	0.00
28/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3494	4	3	4	0.00
28/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4771	5	5	5	0.00
28/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4799	5	5	5	0.00
28/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4743	5	5	5	0.00
28/04/2021	R209 On 05-May-22			Bond Future	11.50	65.0631	64.6884	65.0631	0.00
28/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	287	0	0	0	0.00
28/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	337	0	0	0	0.00
28/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	237	0	0	0	0.00
28/04/2021	R210 On 06-May-21			Bond Future	203.63	204.6987	203.6327	204.6987	948.00
28/04/2021	R210 On 05-August-21			Bond Future	205.79	206.9946	205.7941	206.9946	1,486.00
28/04/2021	R210 On 04-November-21			Bond Future	205.44	206.6489	205.4407	206.6489	0.00
28/04/2021	R210 On 03-February-22			Bond Future	207.77	209.1432	207.7710	209.1432	0.00
28/04/2021	R210 On 05-May-22			Bond Future	207.24	208.7134	207.2431	208.7134	0.00
28/04/2021	R212 On 06-May-21			Bond Future	172.10	172.0356	172.0988	172.0356	2,905.00
28/04/2021	R212 On 05-August-21			Bond Future	171.60	171.6398	171.6004	171.6398	750.00
28/04/2021	R212 On 04-November-21			Bond Future	173.58	173.6194	173.5849	173.6194	0.00
28/04/2021	R213 On 06-May-21			Bond Future	9.65	85.1011	84.7987	85.1011	2,911.00
28/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11372	12	11	12	0.00
28/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11327	12	11	12	0.00
28/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11418	12	11	12	0.00
28/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R213 On 05-August-21			Bond Future	9.86	86.0342	85.6774	86.0342	8,402.00
28/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5779	6	6	6	0.00
28/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3483	4	3	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
28/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6077	6	6	6	0.00
28/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1441	2	1	2	0.00
28/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6039	6	6	6	0.00
28/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	6002	6	6	6	0.00
28/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	931	1	1	1	0.00
28/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	919	1	1	1	0.00
28/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	1986	2	2	2	0.00
28/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4296	4	4	4	0.00
28/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	907	1	1	1	0.00
28/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1006	1	1	1	0.00
28/04/2021	R213 On 04-November-21			Bond Future	10.06	83.4755	83.1179	83.4755	0.00
28/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6749	7	7	7	0.00
28/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6715	7	7	7	0.00
28/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6783	7	7	7	0.00
28/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1555	1	2	1	0.00
28/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1541	1	2	1	0.00
28/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1526	1	2	1	0.00
28/04/2021	R213 On 03-February-22			Bond Future	10.29	84.4638	84.0410	84.4638	0.00
28/04/2021	R213 On 03-February-22	10.17	Call	Bond Future	3378	0	3	0	0.00
28/04/2021	R213 On 03-February-22	9.15	Call	Bond Future	1350	0	1	0	220.00
28/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4545	5	5	5	0.00
28/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1443	2	1	2	430.00
28/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3581	4	4	4	0.00
28/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2428	3	2	3	0.00
28/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3328	4	3	4	0.00
28/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2873	3	3	3	0.00
28/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2064	2	2	2	0.00
28/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2896	3	3	3	0.00
28/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	947	1	1	1	102.00
28/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	787	1	1	1	200.00
28/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2919	3	3	3	0.00
28/04/2021	R213 On 03-February-22	10.67	Call	Bond Future	4752	0	5	0	0.00
28/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	2966	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4429	4	4	4	430.00
28/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	7075	7	7	7	0.00
28/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	8935	9	9	9	0.00
28/04/2021	R213 On 03-February-22	10.67	Put	Bond Future	2838	0	3	0	220.00
28/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	2975	3	3	3	430.00
28/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4485	4	4	4	0.00
28/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5738	5	6	5	200.00
28/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9753	9	10	9	0.00
28/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4514	4	5	4	0.00
28/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4542	4	5	4	0.00
28/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4018	4	4	4	200.00
28/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5145	5	5	5	102.00
28/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3762	4	4	4	102.00
28/04/2021	R213 On 03-February-22	10.17	Put	Bond Future	3966	0	4	0	220.00
28/04/2021	R213 On 03-February-22	9.15	Put	Bond Future	7368	0	7	0	0.00
28/04/2021	R213 On 05-May-22			Bond Future	10.53	81.8658	81.4058	81.8658	0.00
28/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	558	1	1	1	0.00
28/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	606	1	1	1	0.00
28/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	509	1	1	1	0.00
28/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
28/04/2021	R214 On 06-May-21			Bond Future	11.02	65.3756	65.1243	65.3756	9,157.00
28/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6456	7	6	7	0.00
28/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6408	7	6	7	0.00
28/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6361	7	6	7	0.00
28/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	3	0	0	0	0.00
28/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	2	0	0	0	0.00
28/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	2	0	0	0	0.00
28/04/2021	R214 On 05-August-21			Bond Future	11.22	66.0924	65.7993	66.0924	8,755.00
28/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5659	6	6	6	0.00
28/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5692	6	6	6	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
28/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5626	6	6	6	0.00
28/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1493	1	1	1	0.00
28/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1525	1	2	1	0.00
28/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1509	1	2	1	0.00
28/04/2021	R214 On 04-November-21			Bond Future	11.41	63.5607	63.2668	63.5607	0.00
28/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7241	7	7	7	0.00
28/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7210	7	7	7	0.00
28/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7180	7	7	7	0.00
28/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	1950	2	2	2	0.00
28/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1920	2	2	2	0.00
28/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	1935	2	2	2	0.00
28/04/2021	R214 On 03-February-22			Bond Future	11.61	64.3134	63.9694	64.3134	0.00
28/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3740	4	4	4	0.00
28/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3715	4	4	4	0.00
28/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3765	4	4	4	0.00
28/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	4896	5	5	5	0.00
28/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4867	5	5	5	0.00
28/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4839	5	5	5	0.00
28/04/2021	R214 On 05-May-22			Bond Future	11.83	61.7449	61.3726	61.7449	0.00
28/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	499	0	0	0	0.00
28/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	448	0	0	0	0.00
28/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	397	0	0	0	0.00
28/04/2021	R248 On 06-May-21			Bond Future	11.05	82.3692	82.0541	82.3692	89,252.00
28/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8350	9	8	9	0.00
28/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8292	9	8	9	0.00
28/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	2706	3	3	3	1,030.00
28/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	612	1	1	1	1,030.00
28/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8408	9	8	9	0.00
28/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	5	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
28/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	393	1	0	1	0.00
28/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2174	2	2	2	0.00
28/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	1	0	0	0	0.00
28/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	280	0	0	0	0.00
28/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6409	6	6	6	0.00
28/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	1	0	0	0	0.00
28/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1665	2	2	2	0.00
28/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	1	0	0	0	0.00
28/04/2021	R248 On 05-August-21			Bond Future	11.25	83.2723	82.9044	83.2723	168,210.00
28/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1358	1	1	1	1,000.00
28/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	513	1	1	1	0.00
28/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	8787	9	9	9	0.00
28/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	8832	9	9	9	0.00
28/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3334	4	3	4	1,000.00
28/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	958	1	1	1	1,300.00
28/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	8877	9	9	9	0.00
28/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2379	3	2	3	1,300.00
28/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1584	2	2	2	0.00
28/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	957	1	1	1	0.00
28/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6239	6	6	6	0.00
28/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	969	1	1	1	0.00
28/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	4816	5	5	5	0.00
28/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6776	7	7	7	0.00
28/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3654	4	4	4	0.00
28/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	945	1	1	1	0.00
28/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	7940	8	8	8	0.00
28/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	9934	10	10	10	0.00
28/04/2021	R248 On 04-November-21			Bond Future	11.44	79.7999	79.4311	79.7999	0.00
28/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10047	10	10	10	0.00
28/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10007	10	10	10	0.00
28/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10087	10	10	10	0.00
28/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1614	2	2	2	0.00
28/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1642	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
28/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1628	2	2	2	0.00
28/04/2021	R248 On 03-February-22			Bond Future	11.65	80.7449	80.3134	80.7449	0.00
28/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4404	5	4	5	0.00
28/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4373	5	4	5	0.00
28/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4342	5	4	5	0.00
28/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5421	5	5	5	0.00
28/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5491	5	5	5	0.00
28/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5456	5	5	5	0.00
28/04/2021	R248 On 05-May-22			Bond Future	11.86	77.2229	76.7558	77.2229	0.00
28/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
28/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	459	0	0	0	0.00
28/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	333	0	0	0	0.00
28/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	396	0	0	0	0.00