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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/04/2021 TO: 29/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	2025 On 06-May-21			Bond Future	151.91	151.8819	151.9075	151.8819	1,355.00
29/04/2021	2025 On 05-August-21			Bond Future	151.99	151.9680	151.9932	151.9680	4,330.00
29/04/2021	2025 On 04-November-21			Bond Future	153.75	153.7252	153.7498	153.7252	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
29/04/2021	2025 On 03-February-22			Bond Future	153.94	153.9157	153.9405	153.9157	0.00
29/04/2021	2025 On 05-May-22			Bond Future	155.62	155.5908	155.6161	155.5908	0.00
29/04/2021	2029 On 06-May-21			Bond Future	110.48	110.4589	110.4806	110.4589	1,504.00
29/04/2021	2029 On 05-August-21			Bond Future	111.65	111.6314	111.6528	111.6314	2,898.00
29/04/2021	2029 On 04-November-21			Bond Future	111.80	111.7746	111.7957	111.7746	0.00
29/04/2021	2029 On 03-February-22			Bond Future	113.06	113.0424	113.0637	113.0424	0.00
29/04/2021	2029 On 05-May-22			Bond Future	113.12	113.1019	113.1236	113.1019	0.00
29/04/2021	2030 On 06-May-21			Bond Future	9.27	94.9874	94.7190	94.9874	62,145.00
29/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12480	13	12	13	0.00
29/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	153	0	0	0	0.00
29/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	1	0	0	0	0.00
29/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	86	0	0	0	0.00
29/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	45	0	0	0	300.00
29/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	603	1	1	1	0.00
29/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7805	8	8	8	0.00
29/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12433	13	12	13	0.00
29/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12387	13	12	13	0.00
29/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	112	0	0	0	0.00
29/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	206	0	0	0	0.00
29/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	682	1	1	1	0.00
29/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	987	1	1	1	0.00
29/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	738	1	1	1	300.00
29/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8847	9	9	9	0.00
29/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3593	4	4	4	0.00
29/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	0	0	0	0	700.00
29/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4216	4	4	4	0.00
29/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	444	1	0	1	0.00
29/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	9	0	0	0	0.00
29/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1103	1	1	1	0.00
29/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	0	0	0	0	300.00
29/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	721	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
29/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	777	1	1	1	0.00
29/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	1719	2	2	2	5,000.00
29/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	867	1	1	1	700.00
29/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7658	7	8	7	0.00
29/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	22	0	0	0	700.00
29/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2200	2	2	2	2,500.00
29/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	523	0	1	0	0.00
29/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	2887	3	3	3	0.00
29/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	2405	2	2	2	0.00
29/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	1953	2	2	2	2,500.00
29/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5273	5	5	5	0.00
29/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 05-August-21			Bond Future	9.49	91.9668	91.6951	91.9668	97,389.00
29/04/2021	2030 On 05-August-21	8.50	Call	Bond Future	643	1	1	1	5,000.00
29/04/2021	2030 On 05-August-21	9.50	Call	Bond Future	2571	3	3	3	0.00
29/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3331	4	3	4	0.00
29/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5303	6	5	6	0.00
29/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	137	0	0	0	200.00
29/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5792	6	6	6	0.00
29/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1304	1	1	1	600.00
29/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1095	1	1	1	479.00
29/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4738	5	5	5	0.00
29/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1015	1	1	1	200.00
29/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2434	3	2	3	600.00
29/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12869	13	13	13	0.00
29/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5716	6	6	6	0.00
29/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5754	6	6	6	0.00
29/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	892	1	1	1	0.00
29/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	904	1	1	1	0.00
29/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	49	0	0	0	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10518	10	11	10	0.00
29/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1049	1	1	1	200.00
29/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	4961	5	5	5	0.00
29/04/2021	2030 On 05-August-21	8.50	Put	Bond Future	6206	6	6	6	0.00
29/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	2648	3	3	3	0.00
29/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	880	1	1	1	0.00
29/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4285	4	4	4	0.00
29/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	1935	2	2	2	479.00
29/04/2021	2030 On 05-August-21	9.50	Put	Bond Future	2514	2	3	2	5,000.00
29/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	4756	5	5	5	0.00
29/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1252	1	1	1	479.00
29/04/2021	2030 On 04-November-21			Bond Future	9.69	93.0097	92.7344	93.0097	0.00
29/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3887	4	4	4	1,102.00
29/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1331	1	1	1	300.00
29/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9260	10	9	10	0.00
29/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6240	6	6	6	0.00
29/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6172	6	6	6	0.00
29/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2116	2	2	2	1,102.00
29/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8573	9	9	9	0.00
29/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6206	6	6	6	0.00
29/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	721	1	1	1	300.00
29/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6325	6	6	6	0.00
29/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	666	1	1	1	300.00
29/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	1601	2	2	2	0.00
29/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	1617	2	2	2	0.00
29/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	8574	8	9	8	0.00
29/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	1586	2	2	2	0.00
29/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	4736	5	5	5	0.00
29/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	814	1	1	1	1,102.00
29/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	2801	3	3	3	0.00
29/04/2021	2030 On 03-February-22			Bond Future	9.92	90.0387	89.7603	90.0387	0.00
29/04/2021	2030 On 03-February-22	10.85	Call	Bond Future	6388	7	6	7	0.00
29/04/2021	2030 On 03-February-22	9.60	Call	Bond Future	2752	3	3	3	1,000.00

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29/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3181	3	3	3	0.00
29/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2376	2	2	2	0.00
29/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2397	3	2	3	0.00
29/04/2021	2030 On 03-February-22	8.85	Call	Bond Future	1328	1	1	1	1,000.00
29/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2419	3	2	3	0.00
29/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	802	1	1	1	101.00
29/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2210	2	2	2	0.00
29/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5149	5	5	5	101.00
29/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	4833	5	5	5	0.00
29/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	8980	9	9	9	0.00
29/04/2021	2030 On 03-February-22	8.85	Put	Bond Future	6950	7	7	7	0.00
29/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	4864	5	5	5	0.00
29/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	4895	5	5	5	0.00
29/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	3890	4	4	4	101.00
29/04/2021	2030 On 03-February-22	10.85	Put	Bond Future	1840	2	2	2	1,000.00
29/04/2021	2030 On 03-February-22	9.60	Put	Bond Future	4386	4	4	4	0.00
29/04/2021	2030 On 05-May-22			Bond Future	10.18	90.9962	90.7150	90.9962	0.00
29/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	72	0	0	0	0.00
29/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	121	0	0	0	0.00
29/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	169	0	0	0	0.00
29/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 06-May-21			Bond Future	10.07	89.3704	89.0233	89.3704	71,671.00
29/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	11134	11	11	11	0.00
29/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	11084	11	11	11	0.00
29/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	1801	2	2	2	736.00
29/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11183	12	11	12	0.00
29/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13375	14	13	14	0.00
29/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	0	0	0	0	736.00

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29/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	274	0	0	0	0.00
29/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 05-August-21			Bond Future	10.29	90.2965	89.9454	90.2965	131,970.00
29/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6777	7	7	7	0.00
29/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6818	7	7	7	0.00
29/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6858	7	7	7	0.00
29/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	911	1	1	1	0.00
29/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	923	1	1	1	0.00
29/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	935	1	1	1	0.00
29/04/2021	2032 On 04-November-21			Bond Future	10.51	87.1737	86.8182	87.1737	21.00
29/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12205	13	12	13	0.00
29/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7897	8	8	8	0.00
29/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1193	1	1	1	700.00
29/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7823	8	8	8	0.00
29/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7860	8	8	8	0.00
29/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2083	2	2	2	700.00
29/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	1475	1	1	1	0.00
29/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	1489	1	1	1	0.00
29/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	1503	1	2	1	0.00
29/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8178	8	8	8	0.00
29/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	473	0	0	0	700.00
29/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6012	6	6	6	0.00
29/04/2021	2032 On 03-February-22			Bond Future	10.74	88.1420	87.7824	88.1420	0.00
29/04/2021	2032 On 03-February-22	9.62	Call	Bond Future	1548	2	2	2	210.00
29/04/2021	2032 On 03-February-22	10.35	Call	Bond Future	3039	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.95	Call	Bond Future	4683	5	5	5	0.00
29/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	940	1	1	1	97.00
29/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	729	1	1	1	198.00
29/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3261	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3286	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2552	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.53	Call	Bond Future	3491	4	3	4	0.00
29/04/2021	2032 On 03-February-22	9.58	Call	Bond Future	1484	2	1	2	400.00

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29/04/2021	2032 On 03-February-22	11.13	Call	Bond Future	5254	5	5	5	0.00
29/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	1880	2	2	2	0.00
29/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3838	4	4	4	0.00
29/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3211	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3236	3	3	3	0.00
29/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	4955	5	5	5	0.00
29/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	4986	5	5	5	0.00
29/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	4893	5	5	5	198.00
29/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4282	4	4	4	97.00
29/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7166	7	7	7	198.00
29/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	11550	11	12	11	0.00
29/04/2021	2032 On 03-February-22	11.13	Put	Bond Future	3170	3	3	3	210.00
29/04/2021	2032 On 03-February-22	10.53	Put	Bond Future	4653	4	5	4	210.00
29/04/2021	2032 On 03-February-22	10.35	Put	Bond Future	5207	5	5	5	400.00
29/04/2021	2032 On 03-February-22	9.58	Put	Bond Future	8143	8	8	8	0.00
29/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	5916	6	6	6	97.00
29/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10305	10	10	10	0.00
29/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	4924	5	5	5	0.00
29/04/2021	2032 On 03-February-22	10.95	Put	Bond Future	3555	3	4	3	400.00
29/04/2021	2032 On 03-February-22	9.62	Put	Bond Future	7967	8	8	8	0.00
29/04/2021	2032 On 05-May-22			Bond Future	11.00	84.9354	84.5721	84.9354	0.00
29/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	231	1	0	1	0.00
29/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	125	0	0	0	0.00
29/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	178	1	0	1	0.00
29/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2033 On 06-May-21			Bond Future	103.62	104.9875	103.6216	104.9875	1,149.00
29/04/2021	2033 On 05-August-21			Bond Future	104.72	106.1020	104.7210	106.1020	9,625.00
29/04/2021	2033 On 04-November-21			Bond Future	104.71	106.1072	104.7097	106.1072	0.00
29/04/2021	2033 On 03-February-22			Bond Future	105.90	107.3107	105.8974	107.3107	0.00
29/04/2021	2033 On 05-May-22			Bond Future	105.80	107.2279	105.7993	107.2279	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
29/04/2021	2037 On 06-May-21			Bond Future	10.99	84.1648	83.8607	84.1648	56,508.00
29/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8468	9	8	9	0.00
29/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8414	9	8	9	0.00
29/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8360	9	8	9	0.00
29/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 05-August-21			Bond Future	11.22	80.7817	80.4741	80.7817	112,691.00
29/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7206	7	7	7	0.00
29/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7247	8	7	8	0.00
29/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7288	8	7	8	0.00
29/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1177	1	1	1	0.00
29/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1163	1	1	1	0.00
29/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1149	1	1	1	0.00
29/04/2021	2037 On 04-November-21			Bond Future	11.43	81.6981	81.3865	81.6981	0.00
29/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9241	9	9	9	0.00
29/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9203	9	9	9	0.00
29/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7341	8	7	8	0.00
29/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4448	5	4	5	600.00
29/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9279	10	9	10	0.00
29/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1538	1	2	1	0.00
29/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2381	2	2	2	600.00
29/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4092	4	4	4	0.00
29/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	1552	1	2	1	0.00
29/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1525	1	2	1	0.00
29/04/2021	2037 On 03-February-22			Bond Future	11.66	78.3514	78.0363	78.3514	0.00
29/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4016	4	4	4	0.00
29/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	3988	4	4	4	0.00
29/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	3960	4	4	4	0.00
29/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5141	5	5	5	0.00
29/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5204	5	5	5	0.00
29/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5172	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
29/04/2021	2037 On 05-May-22			Bond Future	11.91	79.1842	78.8659	79.1842	0.00
29/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	404	0	0	0	0.00
29/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	517	0	1	0	0.00
29/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	460	0	0	0	0.00
29/04/2021	2038 On 06-May-21			Bond Future	117.21	117.6473	117.2090	117.6473	6,188.00
29/04/2021	2038 On 05-August-21			Bond Future	116.74	117.1792	116.7358	117.1792	7,640.00
29/04/2021	2038 On 04-November-21			Bond Future	118.09	118.5343	118.0851	118.5343	0.00
29/04/2021	2038 On 03-February-22			Bond Future	117.68	118.1317	117.6773	118.1317	0.00
29/04/2021	2038 On 05-May-22			Bond Future	118.96	119.4170	118.9579	119.4170	0.00
29/04/2021	2040 On 06-May-21			Bond Future	11.15	86.0780	85.7210	86.0780	42,054.00
29/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	7978	8	8	8	0.00
29/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	7921	8	8	8	0.00
29/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13110	13	13	13	0.00
29/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8035	8	8	8	0.00
29/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	232	0	0	0	300.00
29/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	2992	3	3	3	300.00
29/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	154	0	0	0	0.00
29/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2415	2	2	2	0.00
29/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	0	0	0	0	300.00
29/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	1	0	0	0	0.00
29/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	0	0	0	0	0.00
29/04/2021	2040 On 05-August-21			Bond Future	11.37	82.4644	82.1034	82.4644	64,330.00
29/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4081	4	4	4	900.00
29/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18264	19	18	19	0.00
29/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	7922	8	8	8	0.00
29/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2433	3	2	3	900.00
29/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	7879	8	8	8	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
29/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	7836	8	8	8	0.00
29/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1119	1	1	1	0.00
29/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4584	4	5	4	0.00
29/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1147	1	1	1	0.00
29/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	36	0	0	0	900.00
29/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1133	1	1	1	0.00
29/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	2936	3	3	3	0.00
29/04/2021	2040 On 04-November-21			Bond Future	11.58	83.4000	83.0344	83.4000	0.00
29/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	9496	10	9	10	0.00
29/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	9457	10	9	10	0.00
29/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9418	10	9	10	0.00
29/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	1737	2	2	2	0.00
29/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	1723	2	2	2	0.00
29/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	1708	2	2	2	0.00
29/04/2021	2040 On 03-February-22			Bond Future	11.81	79.8219	79.4522	79.8219	0.00
29/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4144	4	4	4	0.00
29/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4115	4	4	4	0.00
29/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4174	4	4	4	0.00
29/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5584	5	6	5	0.00
29/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5550	5	6	5	0.00
29/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5516	5	6	5	0.00
29/04/2021	2040 On 05-May-22			Bond Future	12.05	80.6703	80.2968	80.6703	0.00
29/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	782	0	1	0	0.00
29/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	842	0	1	0	0.00
29/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	903	1	1	1	0.00
29/04/2021	2044 On 06-May-21			Bond Future	11.19	82.7696	82.4091	82.7696	44,733.00
29/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	7834	8	8	8	0.00
29/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	1603	2	2	2	3,100.00
29/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	79	0	0	0	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
29/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	4617	5	5	5	0.00
29/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	7777	8	8	8	0.00
29/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	7720	8	8	8	0.00
29/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	1835	2	2	2	0.00
29/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	3966	4	4	4	0.00
29/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	688	1	1	1	0.00
29/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8117	8	8	8	0.00
29/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	0	0	0	0	3,100.00
29/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	68	0	0	0	3,100.00
29/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	439	0	0	0	3,100.00
29/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	1	0	0	0	0.00
29/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	1	0	0	0	0.00
29/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	37	0	0	0	0.00
29/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	538	0	1	0	0.00
29/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1314	1	1	1	3,100.00
29/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	1	0	0	0	0.00
29/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3541	3	4	3	0.00
29/04/2021	2044 On 05-August-21			Bond Future	11.41	79.2470	78.8823	79.2470	48,301.00
29/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	8260	9	8	9	0.00
29/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	8217	9	8	9	0.00
29/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	8304	9	8	9	0.00
29/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1026	1	1	1	0.00
29/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1038	1	1	1	0.00
29/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1051	1	1	1	0.00
29/04/2021	2044 On 04-November-21			Bond Future	11.60	80.1460	79.7768	80.1460	0.00
29/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	9369	10	9	10	0.00
29/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	9330	10	9	10	0.00
29/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9407	10	9	10	0.00
29/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	1773	2	2	2	0.00
29/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	1803	2	2	2	0.00
29/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	1788	2	2	2	0.00
29/04/2021	2044 On 03-February-22			Bond Future	11.82	76.6569	76.2835	76.6569	0.00
29/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4215	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
29/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4156	4	4	4	0.00
29/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4186	4	4	4	0.00
29/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5583	5	6	5	0.00
29/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5617	5	6	5	0.00
29/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5548	5	6	5	0.00
29/04/2021	2044 On 05-May-22			Bond Future	12.06	77.4717	77.0944	77.4717	0.00
29/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
29/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	822	0	1	0	0.00
29/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	884	1	1	1	0.00
29/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	761	0	1	0	0.00
29/04/2021	2046 On 06-May-21			Bond Future	105.36	104.9808	105.3625	104.9808	14,566.00
29/04/2021	2046 On 05-August-21			Bond Future	106.48	106.0951	106.4804	106.0951	14,358.00
29/04/2021	2046 On 04-November-21			Bond Future	105.91	105.5193	105.9083	105.5193	0.00
29/04/2021	2046 On 03-February-22			Bond Future	107.11	106.7162	107.1096	106.7162	0.00
29/04/2021	2046 On 05-May-22			Bond Future	106.44	106.0375	106.4354	106.0375	0.00
29/04/2021	2050 On 06-May-21			Bond Future	108.47	108.4488	108.4734	108.4488	9,841.00
29/04/2021	2050 On 05-August-21			Bond Future	107.70	107.6778	107.7023	107.6778	10,266.00
29/04/2021	2050 On 04-November-21			Bond Future	108.95	108.9232	108.9471	108.9232	0.00
29/04/2021	2050 On 03-February-22			Bond Future	108.24	108.2164	108.2406	108.2164	0.00
29/04/2021	2050 On 05-May-22			Bond Future	109.42	109.3940	109.4185	109.3940	0.00
29/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	AL37 On 06-May-21			Index Future	783.15	785.2100	783.1540	785.2100	0.00
29/04/2021	AL37 On 05-August-21			Index Future	791.18	793.2590	791.1780	793.2590	0.00
29/04/2021	AL37 On 04-November-21			Index Future	800.22	802.3250	800.2160	802.3250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2021	AL37 On 03-February-22			Index Future	809.10	811.2340	809.1020	811.2340	0.00
29/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
29/04/2021	AL7T On 06-May-21			Index Future	868.01	870.8170	868.0070	870.8170	0.00
29/04/2021	AL7T On 05-August-21			Index Future	876.90	879.7430	876.9010	879.7430	0.00
29/04/2021	AL7T On 04-November-21			Index Future	886.92	889.7980	886.9180	889.7980	0.00
29/04/2021	AL7T On 03-February-22			Index Future	896.77	899.6780	896.7660	899.6780	0.00
29/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
29/04/2021	ALBI On 06-May-21			Index Future	762.71	765.2140	762.7110	765.2140	238.00
29/04/2021	ALBI On 05-August-21			Index Future	770.53	773.0580	770.5260	773.0580	134.00
29/04/2021	ALBI On 04-November-21			Index Future	779.33	781.8940	779.3280	781.8940	0.00
29/04/2021	ALBI On 03-February-22			Index Future	787.98	790.5760	787.9810	790.5760	0.00
29/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
29/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	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
29/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2021	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
29/04/2021	ES33 On 06-May-21			Bond Future	11.67	74.4099	74.1905	74.4099	0.00
29/04/2021	ES33 On 05-August-21			Bond Future	11.94	75.1998	74.9777	75.1998	350.00
29/04/2021	ES33 On 04-November-21			Bond Future	12.20	72.2938	72.0686	72.2938	0.00
29/04/2021	ES33 On 03-February-22			Bond Future	12.48	73.1139	72.8862	73.1139	0.00
29/04/2021	ES33 On 05-May-22			Bond Future	12.79	70.1333	69.9032	70.1333	0.00
29/04/2021	ES42 On 06-May-21			Bond Future	12.14	73.1683	72.8928	73.1683	0.00
29/04/2021	ES42 On 05-August-21			Bond Future	12.39	73.9449	73.6662	73.9449	4,779.00
29/04/2021	ES42 On 04-November-21			Bond Future	12.64	70.5418	70.2594	70.5418	0.00
29/04/2021	ES42 On 03-February-22			Bond Future	12.90	71.3421	71.0566	71.3421	0.00
29/04/2021	ES42 On 05-May-22			Bond Future	13.19	67.8600	67.5714	67.8600	0.00
29/04/2021	GOVI On 06-May-21			GOVI	753.74	756.2230	753.7410	756.2230	67.00
29/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	750510	78	75	78	0.00
29/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	750710	78	75	78	0.00
29/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	750610	78	75	78	0.00
29/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-August-21			GOVI	761.46	763.9750	761.4640	763.9750	928.00
29/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	423140	45	42	45	0.00
29/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	423240	45	42	45	0.00
29/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	423340	45	42	45	0.00
29/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 04-November-21			GOVI	770.16	772.7070	770.1630	772.7070	0.00
29/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	417430	44	42	44	0.00
29/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	417630	44	42	44	0.00
29/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	417530	44	42	44	0.00
29/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/04/2021	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
29/04/2021	GOVI On 03-February-22			GOVI	778.71	781.2870	778.7140	781.2870	0.00
29/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	140460	11	14	11	0.00
29/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	140260	11	14	11	0.00
29/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	140360	11	14	11	0.00
29/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
29/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
29/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
29/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
29/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
29/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2021	IGOV On 06-May-21			Index Future	283.62	283.9220	283.6220	283.9220	304.00
29/04/2021	IGOV On 05-August-21			Index Future	286.60	286.9030	286.5980	286.9030	578.00
29/04/2021	IGOV On 04-November-21			Index Future	289.94	290.2520	289.9420	290.2520	16.00
29/04/2021	IGOV On 03-February-22			Index Future	293.23	293.5440	293.2300	293.5440	0.00
29/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	0.00
29/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
29/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
29/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1200	90.1400	90.1200	0.00
29/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.30	90.2700	90.3000	90.2700	0.00
29/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.49	93.4500	93.4900	93.4500	0.00
29/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.05	94.0000	94.0500	94.0000	0.00
29/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.51	86.4400	86.5100	86.4400	0.00
29/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.12	92.0400	92.1200	92.0400	0.00
29/04/2021	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
29/04/2021	IS10 On 17-December-25			Interest Rate Swap	80.52	80.5500	80.5200	80.5500	0.00
29/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.15	77.1700	77.1500	77.1700	0.00
29/04/2021	IS10 On 15-June-26			Interest Rate Swap	75.66	75.6800	75.6600	75.6800	0.00
29/04/2021	IS10 On 21-September-26			Interest Rate Swap	77.78	77.8100	77.7800	77.8100	0.00
29/04/2021	IS10 On 21-December-26			Interest Rate Swap	81.88	81.9200	81.8800	81.9200	0.00
29/04/2021	IS10 On 15-March-27			Interest Rate Swap	80.48	80.5200	80.4800	80.5200	0.00
29/04/2021	IS10 On 21-June-27			Interest Rate Swap	82.67	82.6900	82.6700	82.6900	0.00
29/04/2021	IS10 On 20-September-27			Interest Rate Swap	88.59	88.5800	88.5900	88.5800	0.00
29/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.12	89.0800	89.1200	89.0800	0.00
29/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.26	82.2000	82.2600	82.2000	0.00
29/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.17	90.1100	90.1700	90.1100	0.00
29/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3150	96.3050	96.3150	0.00
29/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.3050	96.2850	96.3050	0.00
29/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2900	96.2600	96.2900	0.00
29/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2500	96.2200	96.2500	0.00
29/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.2350	96.1950	96.2350	30,000.00
29/04/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1800	96.1400	96.1800	0.00
29/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	96.0600	96.0100	96.0600	0.00
29/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.18	95.8850	95.8250	95.8850	0.00
29/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.5400	95.4750	95.5400	471.00
29/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.70	95.3700	95.3000	95.3700	0.00
29/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.05	95.0300	94.9500	95.0300	0.00
29/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.25	94.8450	94.7550	94.8450	0.00
29/04/2021	R023 On 06-May-21			Bond Future	4.71	106.7602	106.6995	106.7602	27,376.00
29/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4902	5	5	5	0.00
29/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4885	5	5	5	0.00
29/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4919	5	5	5	0.00
29/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
29/04/2021	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
29/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R023 On 05-August-21			Bond Future	4.81	107.8665	107.8047	107.8665	15,252.00
29/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	829	1	1	1	0.00
29/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	816	1	1	1	0.00
29/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	803	1	1	1	0.00
29/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	72	0	0	0	0.00
29/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	70	0	0	0	0.00
29/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	68	0	0	0	0.00
29/04/2021	R023 On 04-November-21			Bond Future	4.85	105.1799	105.1168	105.1799	0.00
29/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	425	0	0	0	0.00
29/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	417	0	0	0	0.00
29/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	409	0	0	0	0.00
29/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	345	0	0	0	0.00
29/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	340	0	0	0	0.00
29/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	335	0	0	0	0.00
29/04/2021	R023 On 03-February-22			Bond Future	4.95	106.3480	106.2842	106.3480	0.00
29/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	493	1	0	1	0.00
29/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	487	1	0	1	0.00
29/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	500	1	0	1	0.00
29/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	368	0	0	0	0.00
29/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	376	0	0	0	0.00
29/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	372	0	0	0	0.00
29/04/2021	R023 On 05-May-22			Bond Future	5.16	103.5723	103.5079	103.5723	0.00
29/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	903	1	1	1	0.00
29/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	895	1	1	1	0.00
29/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	911	1	1	1	0.00
29/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 06-May-21			Bond Future	10.78	88.4760	88.1704	88.4760	68,919.00
29/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9277	10	9	10	0.00
29/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9222	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2005	2	2	2	0.00
29/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	155	0	0	0	600.00
29/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	2506	3	3	3	600.00
29/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12164	12	12	12	0.00
29/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1006	1	1	1	1,650.00
29/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7407	8	7	8	0.00
29/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	3424	4	3	4	0.00
29/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9331	10	9	10	0.00
29/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	347	0	0	0	0.00
29/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	11	0	0	0	500.00
29/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	4731	5	5	5	0.00
29/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11445	12	11	12	0.00
29/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	54	0	0	0	223.00
29/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	0	0	0	0	1,650.00
29/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3622	3	4	3	0.00
29/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	22	0	0	0	1,650.00
29/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	2648	2	3	2	0.00
29/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	0	0	0	0	600.00
29/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	1849	2	2	2	500.00
29/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4880	5	5	5	0.00
29/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	86	0	0	0	223.00
29/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	1	0	0	0	223.00
29/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	829	1	1	1	0.00
29/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	202	0	0	0	0.00
29/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	319	0	0	0	500.00
29/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-August-21			Bond Future	11.01	89.3929	89.0837	89.3929	83,331.00
29/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2486	3	2	3	0.00
29/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	878	1	1	1	100.00
29/04/2021	R035 On 05-August-21	5.30	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
29/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4480	5	4	5	0.00
29/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	49007	49	49	49	0.00
29/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2298	2	2	2	100.00
29/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	49124	49	49	49	0.00
29/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	49240	49	49	49	0.00
29/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	3996	4	4	4	100.00
29/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7348	7	7	7	0.00
29/04/2021	R035 On 04-November-21			Bond Future	11.23	85.9300	85.6168	85.9300	0.00
29/04/2021	R035 On 04-November-21	11.20	Call	Bond Future	4115	4	4	4	0.00
29/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14122	14	14	14	0.00
29/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6005	6	6	6	0.00
29/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	1687	2	2	2	782.00
29/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	8874	9	9	9	0.00
29/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	8835	9	9	9	0.00
29/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	8912	9	9	9	0.00
29/04/2021	R035 On 04-November-21	10.60	Call	Bond Future	2484	3	2	3	0.00
29/04/2021	R035 On 04-November-21	10.11	Call	Bond Future	1466	2	1	2	350.00
29/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1484	2	1	2	400.00
29/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2532	3	3	3	400.00
29/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	3756	4	4	4	0.00
29/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	4665	5	5	5	782.00
29/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8027	8	8	8	0.00
29/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	2961	3	3	3	782.00
29/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6319	6	6	6	0.00
29/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8562	8	9	8	0.00
29/04/2021	R035 On 04-November-21	10.60	Put	Bond Future	6399	6	6	6	350.00
29/04/2021	R035 On 04-November-21	10.11	Put	Bond Future	8612	8	9	8	0.00
29/04/2021	R035 On 04-November-21	11.20	Put	Bond Future	4296	4	4	4	350.00
29/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	1598	2	2	2	0.00
29/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	1627	2	2	2	0.00
29/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	1613	2	2	2	0.00
29/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	450	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
29/04/2021	R035 On 03-February-22			Bond Future	11.47	86.8845	86.5677	86.8845	0.00
29/04/2021	R035 On 03-February-22	11.88	Call	Bond Future	5840	6	6	6	0.00
29/04/2021	R035 On 03-February-22	10.10	Call	Bond Future	1404	1	1	1	280.00
29/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	933	1	1	1	683.00
29/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	3847	4	4	4	0.00
29/04/2021	R035 On 03-February-22	11.28	Call	Bond Future	3959	4	4	4	0.00
29/04/2021	R035 On 03-February-22	10.26	Call	Bond Future	1636	2	2	2	200.00
29/04/2021	R035 On 03-February-22	11.73	Call	Bond Future	5331	6	5	6	0.00
29/04/2021	R035 On 03-February-22	11.03	Call	Bond Future	3290	3	3	3	0.00
29/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4274	4	4	4	0.00
29/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	3792	4	4	4	0.00
29/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2391	3	2	3	0.00
29/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	3820	4	4	4	0.00
29/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5253	5	5	5	0.00
29/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5285	5	5	5	0.00
29/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4760	5	5	5	683.00
29/04/2021	R035 On 03-February-22	11.73	Put	Bond Future	3855	4	4	4	280.00
29/04/2021	R035 On 03-February-22	11.28	Put	Bond Future	5094	5	5	5	200.00
29/04/2021	R035 On 03-February-22	10.26	Put	Bond Future	9162	9	9	9	0.00
29/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5221	5	5	5	0.00
29/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7394	7	7	7	683.00
29/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12267	12	12	12	0.00
29/04/2021	R035 On 03-February-22	11.88	Put	Bond Future	3519	3	4	3	200.00
29/04/2021	R035 On 03-February-22	11.03	Put	Bond Future	5930	6	6	6	280.00
29/04/2021	R035 On 03-February-22	10.10	Put	Bond Future	9995	10	10	10	0.00
29/04/2021	R035 On 05-May-22			Bond Future	11.73	83.3339	83.0139	83.3339	0.00
29/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	549	0	1	0	0.00
29/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	492	0	0	0	0.00
29/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	435	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
29/04/2021	R186 On 06-May-21			Bond Future	7.36	118.5869	118.2753	118.5869	43,928.00
29/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15389	16	15	16	0.00
29/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	383	1	0	1	0.00
29/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	15348	16	15	16	0.00
29/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	15307	16	15	16	0.00
29/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1306	2	1	2	5,000.00
29/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	134	0	0	0	5,000.00
29/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	681	1	1	1	15,177.00
29/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R186 On 05-August-21			Bond Future	7.56	114.5358	114.2204	114.5358	88,985.00
29/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5258	6	5	6	0.00
29/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5221	5	5	5	0.00
29/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5184	5	5	5	0.00
29/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	385	0	0	0	0.00
29/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	378	0	0	0	0.00
29/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	371	0	0	0	0.00
29/04/2021	R186 On 04-November-21			Bond Future	7.74	115.8335	115.5139	115.8335	0.00
29/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3280	3	3	3	0.00
29/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3252	3	3	3	0.00
29/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3224	3	3	3	0.00
29/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	1654	2	2	2	0.00
29/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	1670	2	2	2	0.00
29/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	1638	2	2	2	0.00
29/04/2021	R186 On 03-February-22			Bond Future	7.95	111.8387	111.5154	111.8387	0.00
29/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1227	1	1	1	0.00
29/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1242	1	1	1	0.00
29/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1257	1	1	1	0.00
29/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4046	4	4	4	0.00
29/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4074	4	4	4	0.00
29/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4103	4	4	4	0.00
29/04/2021	R186 On 05-May-22			Bond Future	8.20	113.0284	112.7019	113.0284	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
29/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	388	1	0	1	0.00
29/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	427	1	0	1	0.00
29/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	467	1	0	1	0.00
29/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R197 On 06-May-21			Bond Future	322.31	322.2636	322.3117	322.2636	2,744.00
29/04/2021	R197 On 05-August-21			Bond Future	317.75	317.7048	317.7518	317.7048	970.00
29/04/2021	R197 On 04-November-21			Bond Future	321.42	321.3783	321.4241	321.3783	0.00
29/04/2021	R197 On 03-February-22			Bond Future	316.99	316.9473	316.9934	316.9473	0.00
29/04/2021	R197 On 05-May-22			Bond Future	320.44	320.3956	320.4426	320.3956	0.00
29/04/2021	R202 On 06-May-21			Bond Future	232.25	232.6615	232.2526	232.6615	7,827.00
29/04/2021	R202 On 05-August-21			Bond Future	230.48	230.8929	230.4784	230.8929	9,284.00
29/04/2021	R202 On 04-November-21			Bond Future	233.14	233.5624	233.1418	233.5624	0.00
29/04/2021	R202 On 03-February-22			Bond Future	231.50	231.9217	231.4963	231.9217	0.00
29/04/2021	R202 On 05-May-22			Bond Future	234.02	234.4454	234.0156	234.4454	0.00
29/04/2021	R209 On 06-May-21			Bond Future	10.72	68.0338	67.7954	68.0338	12,751.00
29/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7703	8	8	8	0.00
29/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	538	1	1	1	0.00
29/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	4637	5	5	5	0.00
29/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	97	0	0	0	5,325.00
29/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	2932	3	3	3	0.00
29/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7610	8	8	8	0.00
29/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7656	8	8	8	0.00
29/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	2	0	0	0	4,050.00
29/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	1812	2	2	2	0.00
29/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	17	0	0	0	0.00
29/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7749	8	8	8	0.00
29/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	0	0	0	0	2,150.00
29/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	170	0	0	0	500.00
29/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5697	5	6	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
29/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	0	0	0	0	8,350.00
29/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	289	0	0	0	3,500.00
29/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4181	4	4	4	0.00
29/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7273	7	7	7	0.00
29/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	90	0	0	0	9,150.00
29/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	12	0	0	0	3,750.00
29/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	2774	3	3	3	0.00
29/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1208	1	1	1	1,750.00
29/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2266	2	2	2	0.00
29/04/2021	R209 On 05-August-21			Bond Future	10.92	68.7388	68.4976	68.7388	16,261.00
29/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	5775	6	6	6	0.00
29/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5740	6	6	6	0.00
29/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	5809	6	6	6	0.00
29/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1265	1	1	1	0.00
29/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1294	1	1	1	0.00
29/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1279	1	1	1	0.00
29/04/2021	R209 On 04-November-21			Bond Future	11.11	66.3768	66.1325	66.3768	3,675.00
29/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	829	1	1	1	4,750.00
29/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7056	7	7	7	0.00
29/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2346	2	2	2	0.00
29/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6495	7	6	7	0.00
29/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7088	7	7	7	0.00
29/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7025	7	7	7	0.00
29/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	1775	2	2	2	0.00
29/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2075	2	2	2	6,500.00
29/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	1790	2	2	2	0.00
29/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	1805	2	2	2	0.00
29/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5692	6	6	6	10,000.00
29/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10158	10	10	10	0.00
29/04/2021	R209 On 03-February-22			Bond Future	11.32	67.1141	66.8670	67.1141	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
29/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3393	4	3	4	0.00
29/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3345	3	3	3	0.00
29/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3369	3	3	3	0.00
29/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	4893	5	5	5	0.00
29/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	4922	5	5	5	0.00
29/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	4864	5	5	5	0.00
29/04/2021	R209 On 05-May-22			Bond Future	11.55	64.6884	64.4388	64.6884	0.00
29/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	537	0	1	0	0.00
29/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	587	0	1	0	0.00
29/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	486	0	0	0	0.00
29/04/2021	R210 On 06-May-21			Bond Future	203.80	203.6327	203.7992	203.6327	948.00
29/04/2021	R210 On 05-August-21			Bond Future	205.96	205.7941	205.9614	205.7941	1,486.00
29/04/2021	R210 On 04-November-21			Bond Future	205.61	205.4407	205.6087	205.4407	0.00
29/04/2021	R210 On 03-February-22			Bond Future	207.94	207.7710	207.9408	207.7710	0.00
29/04/2021	R210 On 05-May-22			Bond Future	207.41	207.2431	207.4150	207.2431	0.00
29/04/2021	R212 On 06-May-21			Bond Future	172.12	172.0988	172.1207	172.0988	2,905.00
29/04/2021	R212 On 05-August-21			Bond Future	171.62	171.6004	171.6216	171.6004	750.00
29/04/2021	R212 On 04-November-21			Bond Future	173.61	173.5849	173.6054	173.5849	0.00
29/04/2021	R213 On 06-May-21			Bond Future	9.70	84.7987	84.5333	84.7987	2,911.00
29/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	11107	11	11	11	0.00
29/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	11061	11	11	11	0.00
29/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	11153	11	11	11	0.00
29/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R213 On 05-August-21			Bond Future	9.91	85.6774	85.4089	85.6774	8,402.00
29/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5563	6	6	6	0.00
29/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3310	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
29/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5857	6	6	6	0.00
29/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1339	1	1	1	0.00
29/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5820	6	6	6	0.00
29/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5783	6	6	6	0.00
29/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	980	1	1	1	0.00
29/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	968	1	1	1	0.00
29/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2081	2	2	2	0.00
29/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	4461	4	4	4	0.00
29/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	955	1	1	1	0.00
29/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1059	1	1	1	0.00
29/04/2021	R213 On 04-November-21			Bond Future	10.11	83.1179	82.8457	83.1179	0.00
29/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6541	7	7	7	0.00
29/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6508	7	7	7	0.00
29/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6574	7	7	7	0.00
29/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	1620	2	2	2	0.00
29/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	1605	2	2	2	0.00
29/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	1590	2	2	2	0.00
29/04/2021	R213 On 03-February-22			Bond Future	10.34	84.0410	83.7658	84.0410	0.00
29/04/2021	R213 On 03-February-22	10.17	Call	Bond Future	3236	3	3	3	0.00
29/04/2021	R213 On 03-February-22	9.15	Call	Bond Future	1272	1	1	1	220.00
29/04/2021	R213 On 03-February-22	10.60	Call	Bond Future	4378	5	4	5	0.00
29/04/2021	R213 On 03-February-22	9.22	Call	Bond Future	1362	1	1	1	430.00
29/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3434	4	3	4	0.00
29/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2313	2	2	2	0.00
29/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3188	3	3	3	0.00
29/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	1960	2	2	2	0.00
29/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2767	3	3	3	0.00
29/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2744	3	3	3	0.00
29/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	887	1	1	1	102.00
29/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	736	1	1	1	200.00
29/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2790	3	3	3	0.00
29/04/2021	R213 On 03-February-22	10.67	Call	Bond Future	4581	5	5	5	0.00
29/04/2021	R213 On 03-February-22	10.00	Call	Bond Future	2836	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
29/04/2021	R213 On 03-February-22	10.00	Put	Bond Future	4573	4	5	4	430.00
29/04/2021	R213 On 03-February-22	9.22	Put	Bond Future	7269	7	7	7	0.00
29/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	9151	9	9	9	0.00
29/04/2021	R213 On 03-February-22	10.67	Put	Bond Future	2943	3	3	3	220.00
29/04/2021	R213 On 03-February-22	10.60	Put	Bond Future	3083	3	3	3	430.00
29/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	4631	4	5	4	0.00
29/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	5910	6	6	6	200.00
29/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	9977	10	10	10	0.00
29/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	4689	5	5	5	0.00
29/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	4660	5	5	5	0.00
29/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4153	4	4	4	200.00
29/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5305	5	5	5	102.00
29/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	3891	4	4	4	102.00
29/04/2021	R213 On 03-February-22	10.17	Put	Bond Future	4100	4	4	4	220.00
29/04/2021	R213 On 03-February-22	9.15	Put	Bond Future	7566	7	8	7	0.00
29/04/2021	R213 On 05-May-22			Bond Future	10.58	81.4058	81.1278	81.4058	0.00
29/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	280	1	0	1	0.00
29/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	328	1	0	1	0.00
29/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	231	1	0	1	0.00
29/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
29/04/2021	R214 On 06-May-21			Bond Future	11.07	65.1243	64.8549	65.1243	9,157.00
29/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6186	6	6	6	0.00
29/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6138	6	6	6	0.00
29/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6091	6	6	6	0.00
29/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	2	0	0	0	0.00
29/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	2	0	0	0	0.00
29/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	2	0	0	0	0.00
29/04/2021	R214 On 05-August-21			Bond Future	11.27	65.7993	65.5266	65.7993	8,755.00
29/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5450	6	5	6	0.00
29/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5482	6	5	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
29/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5417	6	5	6	0.00
29/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1556	1	2	1	0.00
29/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1589	2	2	2	0.00
29/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1573	2	2	2	0.00
29/04/2021	R214 On 04-November-21			Bond Future	11.46	63.2668	62.9907	63.2668	0.00
29/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7032	7	7	7	0.00
29/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7002	7	7	7	0.00
29/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	6971	7	7	7	0.00
29/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2018	2	2	2	0.00
29/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	1987	2	2	2	0.00
29/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2002	2	2	2	0.00
29/04/2021	R214 On 03-February-22			Bond Future	11.67	63.9694	63.6902	63.9694	0.00
29/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3597	4	4	4	0.00
29/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3572	4	4	4	0.00
29/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3621	4	4	4	0.00
29/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5032	5	5	5	0.00
29/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5003	5	5	5	0.00
29/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4974	5	5	5	0.00
29/04/2021	R214 On 05-May-22			Bond Future	11.88	61.3726	61.0905	61.3726	0.00
29/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	781	0	1	0	0.00
29/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	730	0	1	0	0.00
29/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	679	0	1	0	0.00
29/04/2021	R248 On 06-May-21			Bond Future	11.10	82.0541	81.6809	82.0541	89,252.00
29/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	7977	8	8	8	0.00
29/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	7919	8	8	8	0.00
29/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	433	1	0	1	1,030.00
29/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	2356	3	2	3	1,030.00
29/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8035	8	8	8	0.00
29/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	2	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	259	0	0	0	0.00
29/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2413	2	2	2	0.00
29/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	1	0	0	0	0.00
29/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6779	6	7	6	0.00
29/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	303	0	0	0	0.00
29/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	1	0	0	0	0.00
29/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	1858	2	2	2	0.00
29/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	1	0	0	0	0.00
29/04/2021	R248 On 05-August-21			Bond Future	11.30	82.9044	82.5270	82.9044	168,210.00
29/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1242	1	1	1	1,000.00
29/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	455	1	0	1	0.00
29/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	8466	9	8	9	0.00
29/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	8511	9	9	9	0.00
29/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3129	3	3	3	1,000.00
29/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	867	1	1	1	1,300.00
29/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	8555	9	9	9	0.00
29/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2211	2	2	2	1,300.00
29/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1455	2	1	2	0.00
29/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1012	1	1	1	0.00
29/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6488	6	6	6	0.00
29/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1025	1	1	1	0.00
29/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5025	5	5	5	0.00
29/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7037	7	7	7	0.00
29/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	3825	4	4	4	0.00
29/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1000	1	1	1	0.00
29/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8226	8	8	8	0.00
29/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10254	10	10	10	0.00
29/04/2021	R248 On 04-November-21			Bond Future	11.49	79.4311	79.0490	79.4311	0.00
29/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	9739	10	10	10	0.00
29/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	9699	10	10	10	0.00
29/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	9778	10	10	10	0.00
29/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	1687	2	2	2	0.00
29/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	1717	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
29/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	1702	2	2	2	0.00
29/04/2021	R248 On 03-February-22			Bond Future	11.71	80.3134	79.9270	80.3134	0.00
29/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4206	4	4	4	0.00
29/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4176	4	4	4	0.00
29/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4145	4	4	4	0.00
29/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5609	5	6	5	0.00
29/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5681	5	6	5	0.00
29/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5645	5	6	5	0.00
29/04/2021	R248 On 05-May-22			Bond Future	11.93	76.7558	76.3654	76.7558	0.00
29/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
29/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	850	0	1	0	0.00
29/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	724	0	1	0	0.00
29/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	787	0	1	0	0.00