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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	2025 On 05-August-21			Bond Future	152.42	152.4483	152.4184	152.4483	5,368.00
14/05/2021	2025 On 04-November-21			Bond Future	154.16	154.1956	154.1648	154.1956	0.00
14/05/2021	2025 On 03-February-22			Bond Future	154.45	154.4831	154.4517	154.4831	0.00
14/05/2021	2025 On 05-May-22			Bond Future	156.33	156.3647	156.3327	156.3647	0.00
14/05/2021	2029 On 05-August-21			Bond Future	112.30	112.2743	112.2952	112.2743	3,031.00
14/05/2021	2029 On 04-November-21			Bond Future	112.43	112.4100	112.4308	112.4100	0.00
14/05/2021	2029 On 03-February-22			Bond Future	113.78	113.7557	113.7765	113.7557	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
14/05/2021	2029 On 05-May-22			Bond Future	113.99	113.9658	113.9867	113.9658	0.00
14/05/2021	2030 On 05-August-21			Bond Future	9.27	92.7406	9.2746	92.7406	103,636.00
14/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6526	6	6526	6	0.00
14/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	661	1	661	1	5,000.00
14/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2897	3	2897	3	0.00
14/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3769	4	3769	4	0.00
14/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5979	6	5979	6	0.00
14/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	115	0	115	0	200.00
14/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1421	1	1421	1	600.00
14/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6483	6	6483	6	0.00
14/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6441	6	6441	6	0.00
14/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5351	5	5351	5	0.00
14/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1179	1	1179	1	479.00
14/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2738	3	2738	3	600.00
14/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14003	14	14003	14	0.00
14/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1087	1	1087	1	200.00
14/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9324	9	9324	9	0.00
14/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	10	0	10	0	600.00
14/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	552	1	552	1	200.00
14/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3860	4	3860	4	0.00
14/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	457	0	457	0	0.00
14/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5052	5	5052	5	0.00
14/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	449	0	449	0	0.00
14/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3229	3	3229	3	0.00
14/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1200	1	1200	1	479.00
14/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3667	4	3667	4	0.00
14/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1668	2	1668	2	5,000.00
14/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	692	1	692	1	479.00
14/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	441	0	441	0	0.00
14/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1780	2	1780	2	0.00
14/05/2021	2030 On 04-November-21			Bond Future	9.47	93.7818	9.4684	93.7818	0.00
14/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1542	2	1542	2	300.00
14/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10177	10	10177	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
14/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6937	7	6937	7	0.00
14/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4438	4	4438	4	1,102.00
14/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6863	7	6863	7	0.00
14/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9449	9	9449	9	0.00
14/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2433	2	2433	2	1,102.00
14/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	813	1	813	1	300.00
14/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6900	7	6900	7	0.00
14/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1120	1	1120	1	0.00
14/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1132	1	1132	1	0.00
14/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5360	5	5360	5	0.00
14/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	408	0	408	0	300.00
14/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7490	8	7490	8	0.00
14/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3877	4	3877	4	0.00
14/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1107	1	1107	1	0.00
14/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	514	1	514	1	1,102.00
14/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2176	2	2176	2	0.00
14/05/2021	2030 On 03-February-22			Bond Future	9.67	90.8785	9.6748	90.8785	0.00
14/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3422	3	3422	3	1,000.00
14/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7324	7	7324	7	0.00
14/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3903	4	3903	4	0.00
14/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3000	3	3000	3	0.00
14/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3024	3	3024	3	0.00
14/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1787	2	1787	2	1,000.00
14/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2812	3	2812	3	0.00
14/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1105	1	1105	1	101.00
14/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3048	3	3048	3	0.00
14/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4215	4	4215	4	0.00
14/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4503	5	4503	5	101.00
14/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8034	8	8034	8	0.00
14/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6161	6	6161	6	0.00
14/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4243	4	4243	4	0.00
14/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4271	4	4271	4	0.00
14/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3364	3	3364	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1528	2	1528	2	1,000.00
14/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3808	4	3808	4	0.00
14/05/2021	2030 On 05-May-22			Bond Future	9.89	91.9656	9.8943	91.9656	0.00
14/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4747	5	4747	5	0.00
14/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4718	5	4718	5	0.00
14/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4776	5	4776	5	0.00
14/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3225	3	3225	3	0.00
14/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3264	3	3264	3	0.00
14/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3245	3	3245	3	0.00
14/05/2021	2032 On 05-August-21			Bond Future	10.07	91.1503	10.0708	91.1503	136,022.00
14/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7675	8	7675	8	0.00
14/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7630	8	7630	8	0.00
14/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7720	8	7720	8	0.00
14/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	462	0	462	0	0.00
14/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	477	1	477	1	0.00
14/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	469	0	469	0	0.00
14/05/2021	2032 On 04-November-21			Bond Future	10.28	88.0277	10.2759	88.0277	21.00
14/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1356	1	1356	1	700.00
14/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8754	9	8754	9	0.00
14/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13325	13	13325	13	0.00
14/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2367	2	2367	2	700.00
14/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8714	9	8714	9	0.00
14/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8675	9	8675	9	0.00
14/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	1016	1	1016	1	0.00
14/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	276	0	276	0	700.00
14/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1027	1	1027	1	0.00
14/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1038	1	1038	1	0.00
14/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4979	5	4979	5	0.00
14/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	7025	7	7025	7	0.00
14/05/2021	2032 On 03-February-22			Bond Future	10.49	89.0615	10.4895	89.0615	0.00
14/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2064	2	2064	2	210.00
14/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5631	6	5631	6	0.00
14/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1271	1	1271	1	97.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4057	4	4057	4	0.00
14/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1004	1	1004	1	198.00
14/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4029	4	4029	4	0.00
14/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3780	4	3780	4	0.00
14/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3229	3	3229	3	0.00
14/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6256	6	6256	6	0.00
14/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2455	2	2455	2	0.00
14/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3973	4	3973	4	0.00
14/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4289	4	4289	4	0.00
14/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1986	2	1986	2	400.00
14/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4686	5	4686	5	0.00
14/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4001	4	4001	4	0.00
14/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4333	4	4333	4	0.00
14/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3743	4	3743	4	97.00
14/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4277	4	4277	4	198.00
14/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	4064	4	4064	4	210.00
14/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4561	5	4561	5	400.00
14/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7259	7	7259	7	0.00
14/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4361	4	4361	4	0.00
14/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6355	6	6355	6	198.00
14/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10439	11	10439	11	0.00
14/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2785	3	2785	3	210.00
14/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5206	5	5206	5	97.00
14/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9249	9	9249	9	0.00
14/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4305	4	4305	4	0.00
14/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3116	3	3116	3	400.00
14/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	7095	7	7095	7	0.00
14/05/2021	2032 On 05-May-22			Bond Future	10.71	85.9798	10.7119	85.9798	0.00
14/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5497	5	5497	5	0.00
14/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5434	5	5434	5	0.00
14/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5466	5	5466	5	0.00
14/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3771	4	3771	4	0.00
14/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3792	4	3792	4	0.00

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14/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3750	4	3750	4	0.00
14/05/2021	2033 On 05-August-21			Bond Future	104.88	104.8581	104.8801	104.8581	9,629.00
14/05/2021	2033 On 04-November-21			Bond Future	104.86	104.8344	104.8563	104.8344	0.00
14/05/2021	2033 On 03-February-22			Bond Future	106.11	106.0893	106.1114	106.0893	0.00
14/05/2021	2033 On 05-May-22			Bond Future	106.15	106.1255	106.1477	106.1255	0.00
14/05/2021	2037 On 05-August-21			Bond Future	10.86	82.6530	10.8570	82.6530	126,709.00
14/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8843	9	8843	9	0.00
14/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8889	9	8889	9	0.00
14/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8936	9	8936	9	0.00
14/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	520	1	520	1	0.00
14/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	512	1	512	1	0.00
14/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	504	1	504	1	0.00
14/05/2021	2037 On 04-November-21			Bond Future	11.05	83.5812	11.0528	83.5812	0.00
14/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10929	11	10929	11	0.00
14/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10887	11	10887	11	0.00
14/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8801	9	8801	9	0.00
14/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5597	6	5597	6	600.00
14/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10971	11	10971	11	0.00
14/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	916	1	916	1	0.00
14/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1529	2	1529	2	600.00
14/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2930	3	2930	3	0.00
14/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	925	1	925	1	0.00
14/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	906	1	906	1	0.00
14/05/2021	2037 On 03-February-22			Bond Future	11.26	80.3080	11.2596	80.3080	0.00
14/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5351	5	5351	5	0.00
14/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5318	5	5318	5	0.00
14/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5285	5	5285	5	0.00
14/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4087	4	4087	4	0.00
14/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4140	4	4140	4	0.00
14/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4113	4	4113	4	0.00
14/05/2021	2037 On 05-May-22			Bond Future	11.47	81.2690	11.4742	81.2690	0.00
14/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6255	6	6255	6	0.00
14/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6188	6	6188	6	0.00

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14/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6222	6	6222	6	0.00
14/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4137	4	4137	4	0.00
14/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4184	4	4184	4	0.00
14/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4161	4	4161	4	0.00
14/05/2021	2038 On 05-August-21			Bond Future	116.54	116.3592	116.5399	116.3592	7,713.00
14/05/2021	2038 On 04-November-21			Bond Future	117.88	117.6929	117.8754	117.6929	0.00
14/05/2021	2038 On 03-February-22			Bond Future	117.53	117.3488	117.5331	117.3488	0.00
14/05/2021	2038 On 05-May-22			Bond Future	118.96	118.7784	118.9649	118.7784	0.00
14/05/2021	2040 On 05-August-21			Bond Future	11.01	84.4142	11.0140	84.4142	85,293.00
14/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5216	5	5216	5	900.00
14/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20631	21	20631	21	0.00
14/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9690	10	9690	10	0.00
14/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9641	10	9641	10	0.00
14/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9592	10	9592	10	0.00
14/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3182	3	3182	3	900.00
14/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2937	3	2937	3	0.00
14/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	490	1	490	1	0.00
14/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	505	1	505	1	0.00
14/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1674	2	1674	2	0.00
14/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	6	0	6	0	900.00
14/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	498	1	498	1	0.00
14/05/2021	2040 On 04-November-21			Bond Future	11.21	85.3622	11.2064	85.3622	0.00
14/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11230	11	11230	11	0.00
14/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11187	11	11187	11	0.00
14/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11144	11	11144	11	0.00
14/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1048	1	1048	1	0.00
14/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1037	1	1037	1	0.00
14/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1027	1	1027	1	0.00
14/05/2021	2040 On 03-February-22			Bond Future	11.41	81.8598	11.4096	81.8598	0.00
14/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5497	5	5497	5	0.00
14/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5462	5	5462	5	0.00
14/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5533	5	5533	5	0.00
14/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4435	4	4435	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
14/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4408	4	4408	4	0.00
14/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4380	4	4380	4	0.00
14/05/2021	2040 On 05-May-22			Bond Future	11.62	82.8393	11.6198	82.8393	0.00
14/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6344	6	6344	6	0.00
14/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6309	6	6309	6	0.00
14/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6379	6	6379	6	0.00
14/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4529	5	4529	5	0.00
14/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4554	5	4554	5	0.00
14/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4580	5	4580	5	0.00
14/05/2021	2044 On 05-August-21			Bond Future	11.07	81.2053	11.0663	81.2053	60,776.00
14/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9982	10	9982	10	0.00
14/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9933	10	9933	10	0.00
14/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10030	10	10030	10	0.00
14/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	451	0	451	0	0.00
14/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	458	0	458	0	0.00
14/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	465	0	465	0	0.00
14/05/2021	2044 On 04-November-21			Bond Future	11.25	82.1173	11.2507	82.1173	0.00
14/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11005	11	11005	11	0.00
14/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10963	11	10963	11	0.00
14/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11048	11	11048	11	0.00
14/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1094	1	1094	1	0.00
14/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1116	1	1116	1	0.00
14/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1105	1	1105	1	0.00
14/05/2021	2044 On 03-February-22			Bond Future	11.45	78.7019	11.4451	78.7019	0.00
14/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5525	6	5525	6	0.00
14/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5490	6	5490	6	0.00
14/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5454	5	5454	5	0.00
14/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4518	5	4518	5	0.00
14/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4490	4	4490	4	0.00
14/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4462	4	4462	4	0.00
14/05/2021	2044 On 05-May-22			Bond Future	11.65	79.6437	11.6459	79.6437	0.00
14/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6370	6	6370	6	0.00
14/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6334	6	6334	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
14/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6300	6	6300	6	0.00
14/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4656	5	4656	5	0.00
14/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4630	5	4630	5	0.00
14/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4604	5	4604	5	0.00
14/05/2021	2046 On 05-August-21			Bond Future	106.51	106.3030	106.5065	106.3030	16,718.00
14/05/2021	2046 On 04-November-21			Bond Future	105.92	105.7129	105.9184	105.7129	0.00
14/05/2021	2046 On 03-February-22			Bond Future	107.19	106.9786	107.1862	106.9786	0.00
14/05/2021	2046 On 05-May-22			Bond Future	106.64	106.4347	106.6449	106.4347	0.00
14/05/2021	2050 On 05-August-21			Bond Future	108.10	107.8705	108.0982	107.8705	11,209.00
14/05/2021	2050 On 04-November-21			Bond Future	109.34	109.1067	109.3367	109.1067	0.00
14/05/2021	2050 On 03-February-22			Bond Future	108.70	108.4641	108.6967	108.4641	0.00
14/05/2021	2050 On 05-May-22			Bond Future	110.02	109.7854	110.0205	109.7854	0.00
14/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	AL37 On 05-August-21			Index Future	791.28	790.2020	791.2760	790.2020	0.00
14/05/2021	AL37 On 04-November-21			Index Future	800.24	799.1580	800.2420	799.1580	0.00
14/05/2021	AL37 On 03-February-22			Index Future	809.63	808.5320	809.6270	808.5320	0.00
14/05/2021	AL37 On 05-May-22			Index Future	819.30	818.1890	819.2960	818.1890	0.00
14/05/2021	AL7T On 05-August-21			Index Future	888.66	887.6220	888.6590	887.6220	0.00
14/05/2021	AL7T On 04-November-21			Index Future	898.73	897.6810	898.7280	897.6810	0.00
14/05/2021	AL7T On 03-February-22			Index Future	909.27	908.2110	909.2680	908.2110	0.00
14/05/2021	AL7T On 05-May-22			Index Future	920.13	919.0580	920.1270	919.0580	0.00
14/05/2021	ALBI On 05-August-21			Index Future	782.73	782.0250	782.7280	782.0250	134.00
14/05/2021	ALBI On 04-November-21			Index Future	791.60	790.8880	791.5960	790.8880	0.00
14/05/2021	ALBI On 03-February-22			Index Future	800.88	800.1650	800.8800	800.1650	0.00
14/05/2021	ALBI On 05-May-22			Index Future	810.44	809.7220	810.4440	809.7220	0.00
14/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C035 On 28-February-35			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
14/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2021	ES33 On 05-August-21			Bond Future	11.57	76.7220	11.5746	76.7220	350.00
14/05/2021	ES33 On 04-November-21			Bond Future	11.82	73.8256	11.8189	73.8256	0.00
14/05/2021	ES33 On 03-February-22			Bond Future	12.08	74.7101	12.0776	74.7101	0.00
14/05/2021	ES33 On 05-May-22			Bond Future	12.34	71.8429	12.3412	71.8429	0.00
14/05/2021	ES42 On 05-August-21			Bond Future	12.06	75.5463	12.0618	75.5463	4,779.00
14/05/2021	ES42 On 04-November-21			Bond Future	12.29	72.1540	12.2938	72.1540	0.00
14/05/2021	ES42 On 03-February-22			Bond Future	12.53	73.0190	12.5311	73.0190	0.00
14/05/2021	ES42 On 05-May-22			Bond Future	12.78	69.6506	12.7816	69.6506	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
14/05/2021	GOVI On 05-August-21			GOVI	773.22	772.5370	773.2170	772.5370	989.00
14/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	540670	53	540670	53	0.00
14/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	540770	53	540770	53	0.00
14/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	540870	53	540870	53	0.00
14/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 04-November-21			GOVI	781.98	781.2930	781.9770	781.2930	0.00
14/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	535570	53	535570	53	0.00
14/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	535770	53	535770	53	0.00
14/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	535670	53	535670	53	0.00
14/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 03-February-22			GOVI	791.15	790.4580	791.1480	790.4580	0.00
14/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	16120	2	16120	2	0.00
14/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	15920	2	15920	2	0.00
14/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	16020	2	16020	2	0.00
14/05/2021	GOVI On 05-May-22			GOVI	800.60	799.8980	800.5960	799.8980	0.00
14/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	123560	12	123560	12	0.00
14/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	123660	12	123660	12	0.00
14/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	123460	12	123460	12	0.00
14/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2021	IGOV On 05-August-21			Index Future	287.11	286.9000	287.1080	286.9000	578.00
14/05/2021	IGOV On 04-November-21			Index Future	290.43	290.2210	290.4310	290.2210	16.00
14/05/2021	IGOV On 03-February-22			Index Future	293.91	293.6950	293.9060	293.6950	0.00
14/05/2021	IGOV On 05-May-22			Index Future	297.48	297.2710	297.4840	297.2710	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
14/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
14/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
14/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1300	90.1400	90.1300	0.00
14/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3100	90.3300	90.3100	0.00
14/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5200	93.5400	93.5200	0.00
14/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1100	94.1400	94.1100	0.00
14/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.62	86.5900	86.6200	86.5900	0.00
14/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.22	92.2100	92.2200	92.2100	0.00
14/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.61	80.6500	80.6100	80.6500	0.00
14/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.24	77.2900	77.2400	77.2900	0.00
14/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.75	75.8100	75.7500	75.8100	0.00
14/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.88	77.9400	77.8800	77.9400	0.00
14/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.98	82.0400	81.9800	82.0400	0.00
14/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.57	80.6300	80.5700	80.6300	0.00
14/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.74	82.8100	82.7400	82.8100	0.00
14/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.64	88.7100	88.6400	88.7100	0.00
14/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.15	89.2100	89.1500	89.2100	0.00
14/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.28	82.3400	82.2800	82.3400	0.00
14/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.17	90.2300	90.1700	90.2300	0.00
14/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
14/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
14/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	0.00
14/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2300	3.7800	96.2300	0.00
14/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.2050	3.8150	96.2050	30,000.00
14/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.88	96.1400	3.8800	96.1400	0.00
14/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9900	4.0400	95.9900	0.00
14/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.33	95.7250	4.3250	95.7250	0.00
14/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.69	95.3550	4.6900	95.3550	471.00
14/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	95.1600	4.8900	95.1600	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
14/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.25	94.8100	5.2450	94.8100	0.00
14/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.46	94.5950	5.4550	94.5950	0.00
14/05/2021	R023 On 05-August-21			Bond Future	4.87	107.7949	4.8661	107.7949	15,675.00
14/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	753	1	753	1	0.00
14/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	727	1	727	1	0.00
14/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	740	1	740	1	0.00
14/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	82	0	82	0	0.00
14/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	84	0	84	0	0.00
14/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	80	0	80	0	0.00
14/05/2021	R023 On 04-November-21			Bond Future	4.93	105.0961	4.9279	105.0961	0.00
14/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	346	0	346	0	0.00
14/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	339	0	339	0	0.00
14/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	332	0	332	0	0.00
14/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	368	0	368	0	0.00
14/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	362	0	362	0	0.00
14/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	356	0	356	0	0.00
14/05/2021	R023 On 03-February-22			Bond Future	4.99	106.3298	4.9862	106.3298	0.00
14/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	427	0	427	0	0.00
14/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	420	0	420	0	0.00
14/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	433	0	433	0	0.00
14/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	336	0	336	0	0.00
14/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	344	0	344	0	0.00
14/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	340	0	340	0	0.00
14/05/2021	R023 On 05-May-22			Bond Future	5.03	103.6901	5.0306	103.6901	0.00
14/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1074	1	1074	1	0.00
14/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1067	1	1067	1	0.00
14/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1081	1	1081	1	0.00
14/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	69	0	69	0	0.00
14/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	71	0	71	0	0.00
14/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	70	0	70	0	0.00
14/05/2021	R035 On 05-August-21			Bond Future	10.68	91.0357	10.6776	91.0357	91,415.00
14/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1156	1	1156	1	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
14/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3195	3	3195	3	0.00
14/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5620	6	5620	6	0.00
14/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1337	1	1337	1	100.00
14/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46907	47	46907	47	0.00
14/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2605	3	2605	3	100.00
14/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5527	6	5527	6	0.00
14/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47140	47	47140	47	0.00
14/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47024	47	47024	47	0.00
14/05/2021	R035 On 04-November-21			Bond Future	10.88	87.5817	10.8847	87.5817	0.00
14/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5096	5	5096	5	0.00
14/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16009	16	16009	16	0.00
14/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10326	10	10326	10	0.00
14/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7258	7	7258	7	0.00
14/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2193	2	2193	2	782.00
14/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10368	10	10368	10	0.00
14/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3154	3	3154	3	0.00
14/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1921	2	1921	2	350.00
14/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1943	2	1943	2	400.00
14/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3211	3	3211	3	400.00
14/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10411	10	10411	10	0.00
14/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4667	5	4667	5	0.00
14/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3462	4	3462	4	782.00
14/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6418	7	6418	7	0.00
14/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	983	1	983	1	0.00
14/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2100	2	2100	2	782.00
14/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4884	5	4884	5	0.00
14/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6907	7	6907	7	0.00
14/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4955	5	4955	5	350.00
14/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6952	7	6952	7	0.00
14/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3163	3	3163	3	350.00
14/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	994	1	994	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
14/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1004	1	1004	1	0.00
14/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	222	0	222	0	400.00
14/05/2021	R035 On 03-February-22			Bond Future	11.10	88.6100	11.1036	88.6100	0.00
14/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4449	0	4449	0	0.00
14/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7361	7	7361	7	0.00
14/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1365	1	1365	1	683.00
14/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5050	5	5050	5	0.00
14/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2015	2	2015	2	280.00
14/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2354	2	2354	2	200.00
14/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6787	7	6787	7	0.00
14/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2559	0	2559	0	1,600.00
14/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5183	5	5183	5	0.00
14/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4388	4	4388	4	0.00
14/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5558	5	5558	5	0.00
14/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3306	3	3306	3	0.00
14/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5017	5	5017	5	0.00
14/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4985	5	4985	5	0.00
14/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4285	4	4285	4	0.00
14/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4257	4	4257	4	0.00
14/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3850	4	3850	4	683.00
14/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4125	4	4125	4	200.00
14/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7687	8	7687	8	0.00
14/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3117	3	3117	3	280.00
14/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4774	0	4774	0	1,600.00
14/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	7300	0	7300	0	0.00
14/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6115	6	6115	6	683.00
14/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10505	11	10505	11	0.00
14/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4230	4	4230	4	0.00
14/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2847	3	2847	3	1,800.00
14/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4835	5	4835	5	280.00
14/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8412	9	8412	9	0.00
14/05/2021	R035 On 05-May-22			Bond Future	11.32	85.1912	11.3222	85.1912	0.00
14/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6066	6	6066	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
14/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6033	6	6033	6	0.00
14/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5999	6	5999	6	0.00
14/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4219	4	4219	4	0.00
14/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4195	4	4195	4	0.00
14/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4172	4	4172	4	0.00
14/05/2021	R186 On 05-August-21			Bond Future	7.55	114.0850	7.5522	114.0850	92,933.00
14/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5150	5	5150	5	0.00
14/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5112	5	5112	5	0.00
14/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5073	5	5073	5	0.00
14/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	251	0	251	0	0.00
14/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	246	0	246	0	0.00
14/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	240	0	240	0	0.00
14/05/2021	R186 On 04-November-21			Bond Future	7.74	115.3652	7.7354	115.3652	0.00
14/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5196	5	5196	5	0.00
14/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3113	3	3113	3	0.00
14/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3058	3	3058	3	0.00
14/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2242	2	2242	2	0.00
14/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3086	3	3086	3	0.00
14/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1477	2	1477	2	0.00
14/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1493	2	1493	2	0.00
14/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1461	2	1461	2	0.00
14/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	705	1	705	1	15,177.00
14/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2088	2	2088	2	15,177.00
14/05/2021	R186 On 03-February-22			Bond Future	7.93	111.4368	7.9311	111.4368	0.00
14/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1327	1	1327	1	0.00
14/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1312	1	1312	1	0.00
14/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1342	1	1342	1	0.00
14/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4048	4	4048	4	0.00
14/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4106	4	4106	4	0.00
14/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4077	4	4077	4	0.00
14/05/2021	R186 On 05-May-22			Bond Future	8.14	112.7694	8.1446	112.7694	0.00
14/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3078	3	3078	3	0.00
14/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3055	3	3055	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
14/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3101	3	3101	3	0.00
14/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2403	2	2403	2	0.00
14/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2437	3	2437	3	0.00
14/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2420	2	2420	2	0.00
14/05/2021	R197 On 05-August-21			Bond Future	319.02	318.7467	319.0229	318.7467	1,751.00
14/05/2021	R197 On 04-November-21			Bond Future	322.68	322.3996	322.6778	322.3996	0.00
14/05/2021	R197 On 03-February-22			Bond Future	318.43	318.1540	318.4349	318.1540	0.00
14/05/2021	R197 On 05-May-22			Bond Future	322.31	322.0301	322.3140	322.0301	0.00
14/05/2021	R202 On 05-August-21			Bond Future	230.27	230.2209	230.2705	230.2209	9,325.00
14/05/2021	R202 On 04-November-21			Bond Future	232.91	232.8593	232.9085	232.8593	0.00
14/05/2021	R202 On 03-February-22			Bond Future	231.39	231.3417	231.3911	231.3417	0.00
14/05/2021	R202 On 05-May-22			Bond Future	234.21	234.1596	234.2093	234.1596	0.00
14/05/2021	R209 On 05-August-21			Bond Future	10.57	70.3118	10.5693	70.3118	28,493.00
14/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7037	7	7037	7	0.00
14/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	6997	7	6997	7	0.00
14/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7077	7	7077	7	0.00
14/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	591	1	591	1	0.00
14/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	609	1	609	1	0.00
14/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	600	1	600	1	0.00
14/05/2021	R209 On 04-November-21			Bond Future	10.75	67.9603	10.7501	67.9603	4,375.00
14/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1076	1	1076	1	6,000.00
14/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8365	8	8365	8	0.00
14/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7734	8	7734	8	0.00
14/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2958	3	2958	3	0.00
14/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8400	8	8400	8	0.00
14/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8330	8	8330	8	0.00
14/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1131	1	1131	1	0.00
14/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1357	1	1357	1	9,000.00
14/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1142	1	1142	1	0.00
14/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1154	1	1154	1	0.00
14/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4348	4	4348	4	12,500.00
14/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8448	9	8448	9	0.00
14/05/2021	R209 On 03-February-22			Bond Future	10.94	68.7583	10.9365	68.7583	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
14/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4549	4	4549	4	0.00
14/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4492	4	4492	4	0.00
14/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4520	4	4520	4	0.00
14/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4024	4	4024	4	0.00
14/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4048	4	4048	4	0.00
14/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4000	4	4000	4	0.00
14/05/2021	R209 On 05-May-22			Bond Future	11.13	66.4391	11.1284	66.4391	0.00
14/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5499	5	5499	5	0.00
14/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5470	5	5470	5	0.00
14/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5440	5	5440	5	0.00
14/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3896	4	3896	4	0.00
14/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3875	4	3875	4	0.00
14/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3854	4	3854	4	0.00
14/05/2021	R210 On 05-August-21			Bond Future	206.67	206.8296	206.6744	206.8296	1,486.00
14/05/2021	R210 On 04-November-21			Bond Future	206.30	206.4583	206.3008	206.4583	0.00
14/05/2021	R210 On 03-February-22			Bond Future	208.77	208.9301	208.7702	208.9301	0.00
14/05/2021	R210 On 05-May-22			Bond Future	208.51	208.6750	208.5131	208.6750	0.00
14/05/2021	R212 On 05-August-21			Bond Future	172.03	172.0077	172.0280	172.0077	1,608.00
14/05/2021	R212 On 04-November-21			Bond Future	174.00	173.9792	173.9991	173.9792	0.00
14/05/2021	R213 On 05-August-21			Bond Future	9.68	86.5707	9.6813	86.5707	9,054.00
14/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6615	7	6615	7	0.00
14/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6286	6	6286	6	0.00
14/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3803	4	3803	4	0.00
14/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6574	7	6574	7	0.00
14/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1489	1	1489	1	0.00
14/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6533	6	6533	6	0.00
14/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	500	1	500	1	0.00
14/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1344	1	1344	1	0.00
14/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3381	3	3381	3	0.00
14/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	492	1	492	1	0.00
14/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	552	1	552	1	0.00
14/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	484	1	484	1	0.00
14/05/2021	R213 On 04-November-21			Bond Future	9.88	84.0120	9.8769	84.0120	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
14/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7283	7	7283	7	0.00
14/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7247	7	7247	7	0.00
14/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7319	7	7319	7	0.00
14/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1124	1	1124	1	0.00
14/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1112	1	1112	1	0.00
14/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1100	1	1100	1	0.00
14/05/2021	R213 On 03-February-22			Bond Future	10.08	84.9983	10.0844	84.9983	0.00
14/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3985	4	3985	4	0.00
14/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1720	2	1720	2	220.00
14/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5263	5	5263	5	0.00
14/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1841	2	1841	2	430.00
14/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4205	4	4205	4	0.00
14/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2948	3	2948	3	0.00
14/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3931	4	3931	4	0.00
14/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3434	3	3434	3	0.00
14/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2546	3	2546	3	0.00
14/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3459	3	3459	3	0.00
14/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5488	5	5488	5	0.00
14/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3536	4	3536	4	0.00
14/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1026	1	1026	1	200.00
14/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3485	3	3485	3	0.00
14/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1219	1	1219	1	102.00
14/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5194	5	5194	5	200.00
14/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8965	9	8965	9	0.00
14/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	4024	4	4024	4	0.00
14/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3971	4	3971	4	430.00
14/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6445	6	6445	6	0.00
14/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8180	8	8180	8	0.00
14/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2547	3	2547	3	220.00
14/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2666	3	2666	3	430.00
14/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	4050	4	4050	4	0.00
14/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	4077	4	4077	4	0.00
14/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3594	4	3594	4	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4638	5	4638	5	102.00
14/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3360	3	3360	3	102.00
14/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3546	4	3546	4	220.00
14/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6711	7	6711	7	0.00
14/05/2021	R213 On 05-May-22			Bond Future	10.29	82.4822	10.2934	82.4822	0.00
14/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5008	5	5008	5	0.00
14/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5037	5	5037	5	0.00
14/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	4979	5	4979	5	0.00
14/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3284	3	3284	3	0.00
14/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3322	3	3322	3	0.00
14/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3303	3	3303	3	0.00
14/05/2021	R214 On 05-August-21			Bond Future	10.95	67.3038	10.9478	67.3038	17,880.00
14/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6498	7	6498	7	0.00
14/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6536	7	6536	7	0.00
14/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6460	6	6460	6	0.00
14/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	821	1	821	1	0.00
14/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	843	1	843	1	0.00
14/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	832	1	832	1	0.00
14/05/2021	R214 On 04-November-21			Bond Future	11.13	64.7812	11.1270	64.7812	0.00
14/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8191	8	8191	8	0.00
14/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8157	8	8157	8	0.00
14/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8123	8	8123	8	0.00
14/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1368	1	1368	1	0.00
14/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1343	1	1343	1	0.00
14/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1355	1	1355	1	0.00
14/05/2021	R214 On 03-February-22			Bond Future	11.31	65.5418	11.3150	65.5418	0.00
14/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4628	5	4628	5	0.00
14/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4600	5	4600	5	0.00
14/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4656	5	4656	5	0.00
14/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4197	4	4197	4	0.00
14/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4172	4	4172	4	0.00
14/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4146	4	4146	4	0.00
14/05/2021	R214 On 05-May-22			Bond Future	11.50	63.0456	11.5011	63.0456	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
14/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5389	5	5389	5	0.00
14/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5361	5	5361	5	0.00
14/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5418	5	5418	5	0.00
14/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4176	4	4176	4	0.00
14/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4153	4	4153	4	0.00
14/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4130	4	4130	4	0.00
14/05/2021	R248 On 05-August-21			Bond Future	10.97	84.8341	10.9686	84.8341	171,980.00
14/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10262	10	10262	10	0.00
14/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10212	10	10212	10	0.00
14/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	644	1	644	1	0.00
14/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1679	2	1679	2	1,000.00
14/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10312	10	10312	10	0.00
14/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4073	4	4073	4	1,000.00
14/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1951	2	1951	2	0.00
14/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1194	1	1194	1	1,300.00
14/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2909	3	2909	3	1,300.00
14/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4662	5	4662	5	0.00
14/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3402	3	3402	3	0.00
14/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5153	5	5153	5	0.00
14/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	449	0	449	0	0.00
14/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2448	2	2448	2	0.00
14/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	442	0	442	0	0.00
14/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6231	6	6231	6	0.00
14/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8121	8	8121	8	0.00
14/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	435	0	435	0	0.00
14/05/2021	R248 On 04-November-21			Bond Future	11.15	81.3736	11.1487	81.3736	0.00
14/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11416	11	11416	11	0.00
14/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11372	11	11372	11	0.00
14/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11459	11	11459	11	0.00
14/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1030	1	1030	1	0.00
14/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1051	1	1051	1	0.00
14/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1040	1	1040	1	0.00
14/05/2021	R248 On 03-February-22			Bond Future	11.34	82.3291	11.3380	82.3291	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
14/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5517	6	5517	6	0.00
14/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5481	5	5481	5	0.00
14/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5445	5	5445	5	0.00
14/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4504	5	4504	5	0.00
14/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4564	5	4564	5	0.00
14/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4534	5	4534	5	0.00
14/05/2021	R248 On 05-May-22			Bond Future	11.53	78.8983	11.5257	78.8983	0.00
14/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6411	6	6411	6	0.00
14/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6375	6	6375	6	0.00
14/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6339	6	6339	6	0.00
14/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4641	5	4641	5	0.00
14/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4588	5	4588	5	0.00
14/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4614	5	4614	5	0.00