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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
18/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	2025 On 05-August-21			Bond Future	152.52	152.4158	152.5158	152.4158	5,368.00
18/05/2021	2025 On 04-November-21			Bond Future	154.26	154.1616	154.2585	154.1616	0.00
18/05/2021	2025 On 03-February-22			Bond Future	154.54	154.4481	154.5450	154.4481	0.00
18/05/2021	2025 On 05-May-22			Bond Future	156.43	156.3289	156.4264	156.3289	0.00
18/05/2021	2029 On 05-August-21			Bond Future	112.45	112.4372	112.4539	112.4372	3,031.00
18/05/2021	2029 On 04-November-21			Bond Future	112.59	112.5740	112.5877	112.5740	0.00
18/05/2021	2029 On 03-February-22			Bond Future	113.93	113.9212	113.9342	113.9212	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
18/05/2021	2029 On 05-May-22			Bond Future	114.15	114.1330	114.1458	114.1330	0.00
18/05/2021	2030 On 05-August-21			Bond Future	9.24	92.7658	9.2446	92.7658	99,443.00
18/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6637	6	6637	6	0.00
18/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	659	1	659	1	5,000.00
18/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2944	3	2944	3	0.00
18/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3834	4	3834	4	0.00
18/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6082	6	6082	6	0.00
18/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	110	0	110	0	200.00
18/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1433	1	1433	1	600.00
18/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6594	6	6594	6	0.00
18/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5444	5	5444	5	0.00
18/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1186	1	1186	1	479.00
18/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2782	3	2782	3	600.00
18/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14165	14	14165	14	0.00
18/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6551	6	6551	6	0.00
18/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1092	1	1092	1	200.00
18/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9153	9	9153	9	0.00
18/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	402	0	402	0	0.00
18/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4884	5	4884	5	0.00
18/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	7	0	7	0	600.00
18/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	490	1	490	1	200.00
18/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3701	4	3701	4	0.00
18/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	394	0	394	0	0.00
18/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1658	2	1658	2	0.00
18/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3077	3	3077	3	0.00
18/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1100	1	1100	1	479.00
18/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3509	4	3509	4	0.00
18/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1550	2	1550	2	5,000.00
18/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	620	1	620	1	479.00
18/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	387	0	387	0	0.00
18/05/2021	2030 On 04-November-21			Bond Future	9.44	93.8067	9.4376	93.8067	0.00
18/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1564	1	1564	1	300.00
18/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10309	10	10309	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
18/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7037	7	7037	7	0.00
18/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4506	4	4506	4	1,102.00
18/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6962	7	6962	7	0.00
18/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9575	9	9575	9	0.00
18/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2471	2	2471	2	1,102.00
18/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	822	1	822	1	300.00
18/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7000	7	7000	7	0.00
18/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1055	1	1055	1	0.00
18/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1067	1	1067	1	0.00
18/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5218	5	5218	5	0.00
18/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	375	0	375	0	300.00
18/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7335	8	7335	8	0.00
18/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3751	4	3751	4	0.00
18/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1044	1	1044	1	0.00
18/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	476	1	476	1	1,102.00
18/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2080	2	2080	2	0.00
18/05/2021	2030 On 03-February-22			Bond Future	9.64	90.9033	9.6428	90.9033	0.00
18/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3479	3	3479	3	1,000.00
18/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7425	7	7425	7	0.00
18/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3966	4	3966	4	0.00
18/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3050	3	3050	3	0.00
18/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3074	3	3074	3	0.00
18/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1123	1	1123	1	101.00
18/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3099	3	3099	3	0.00
18/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1818	2	1818	2	1,000.00
18/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2859	3	2859	3	0.00
18/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4385	5	4385	5	101.00
18/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7888	8	7888	8	0.00
18/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4100	4	4100	4	0.00
18/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6027	6	6027	6	0.00
18/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4128	4	4128	4	0.00
18/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4156	4	4156	4	0.00
18/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3262	3	3262	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
18/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1464	2	1464	2	1,000.00
18/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3700	4	3700	4	0.00
18/05/2021	2030 On 05-May-22			Bond Future	9.86	91.9904	9.8609	91.9904	0.00
18/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4822	5	4822	5	0.00
18/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4793	5	4793	5	0.00
18/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4852	5	4852	5	0.00
18/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3134	3	3134	3	0.00
18/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3173	3	3173	3	0.00
18/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3154	3	3154	3	0.00
18/05/2021	2032 On 05-August-21			Bond Future	10.05	91.1467	10.0460	91.1467	122,444.00
18/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7768	8	7768	8	0.00
18/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7722	8	7722	8	0.00
18/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7813	8	7813	8	0.00
18/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	409	0	409	0	0.00
18/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	423	0	423	0	0.00
18/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	416	0	416	0	0.00
18/05/2021	2032 On 04-November-21			Bond Future	10.25	88.0235	10.2506	88.0235	21.00
18/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1364	1	1364	1	700.00
18/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8844	9	8844	9	0.00
18/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13448	13	13448	13	0.00
18/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2387	2	2387	2	700.00
18/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8804	9	8804	9	0.00
18/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8764	9	8764	9	0.00
18/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	961	1	961	1	0.00
18/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	253	0	253	0	700.00
18/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	971	1	971	1	0.00
18/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	982	1	982	1	0.00
18/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4854	5	4854	5	0.00
18/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6887	7	6887	7	0.00
18/05/2021	2032 On 03-February-22			Bond Future	10.46	89.0568	10.4633	89.0568	0.00
18/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2085	2	2085	2	210.00
18/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5691	6	5691	6	0.00
18/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3821	4	3821	4	0.00

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18/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3264	3	3264	3	0.00
18/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1283	1	1283	1	97.00
18/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4101	4	4101	4	0.00
18/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1012	1	1012	1	198.00
18/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4073	4	4073	4	0.00
18/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6320	6	6320	6	0.00
18/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4336	4	4336	4	0.00
18/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4736	5	4736	5	0.00
18/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2481	2	2481	2	0.00
18/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4044	4	4044	4	0.00
18/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4016	4	4016	4	0.00
18/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2007	2	2007	2	400.00
18/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4258	4	4258	4	0.00
18/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4230	4	4230	4	0.00
18/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6234	6	6234	6	198.00
18/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10300	11	10300	11	0.00
18/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3647	4	3647	4	97.00
18/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4175	4	4175	4	198.00
18/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3964	4	3964	4	210.00
18/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4456	5	4456	5	400.00
18/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7133	7	7133	7	0.00
18/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2703	3	2703	3	210.00
18/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5094	5	5094	5	97.00
18/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9115	9	9115	9	0.00
18/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3029	3	3029	3	400.00
18/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6970	7	6970	7	0.00
18/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4203	4	4203	4	0.00
18/05/2021	2032 On 05-May-22			Bond Future	10.68	85.9749	10.6845	85.9749	0.00
18/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5559	5	5559	5	0.00
18/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5495	5	5495	5	0.00
18/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5527	5	5527	5	0.00
18/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3685	4	3685	4	0.00
18/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3706	4	3706	4	0.00

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18/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3664	4	3664	4	0.00
18/05/2021	2033 On 05-August-21			Bond Future	105.03	105.0091	105.0271	105.0091	9,629.00
18/05/2021	2033 On 04-November-21			Bond Future	105.00	104.9864	105.0017	104.9864	0.00
18/05/2021	2033 On 03-February-22			Bond Future	106.26	106.2427	106.2575	106.2427	0.00
18/05/2021	2033 On 05-May-22			Bond Future	106.30	106.2806	106.2950	106.2806	0.00
18/05/2021	2037 On 05-August-21			Bond Future	10.85	82.6829	10.8477	82.6829	126,715.00
18/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8856	9	8856	9	0.00
18/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8903	9	8903	9	0.00
18/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8950	9	8950	9	0.00
18/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	473	1	473	1	0.00
18/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	466	0	466	0	0.00
18/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	458	0	458	0	0.00
18/05/2021	2037 On 04-November-21			Bond Future	11.04	83.6109	11.0436	83.6109	0.00
18/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10949	11	10949	11	0.00
18/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10907	11	10907	11	0.00
18/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8808	9	8808	9	0.00
18/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5587	6	5587	6	600.00
18/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	10991	11	10991	11	0.00
18/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	878	1	878	1	0.00
18/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1478	2	1478	2	600.00
18/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2862	3	2862	3	0.00
18/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	887	1	887	1	0.00
18/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	868	1	868	1	0.00
18/05/2021	2037 On 03-February-22			Bond Future	11.25	80.3377	11.2501	80.3377	0.00
18/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5349	5	5349	5	0.00
18/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5315	5	5315	5	0.00
18/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5282	5	5282	5	0.00
18/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4027	4	4027	4	0.00
18/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4079	4	4079	4	0.00
18/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4053	4	4053	4	0.00
18/05/2021	2037 On 05-May-22			Bond Future	11.46	81.2988	11.4643	81.2988	0.00
18/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6262	6	6262	6	0.00
18/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6194	6	6194	6	0.00

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18/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6228	6	6228	6	0.00
18/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4085	4	4085	4	0.00
18/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4132	4	4132	4	0.00
18/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4109	4	4109	4	0.00
18/05/2021	2038 On 05-August-21			Bond Future	117.44	116.5656	117.4444	116.5656	7,713.00
18/05/2021	2038 On 04-November-21			Bond Future	118.79	117.9008	118.7865	117.9008	0.00
18/05/2021	2038 On 03-February-22			Bond Future	118.45	117.5587	118.4540	117.5587	0.00
18/05/2021	2038 On 05-May-22			Bond Future	119.90	118.9906	119.8964	118.9906	0.00
18/05/2021	2040 On 05-August-21			Bond Future	11.02	84.3039	11.0202	84.3039	85,293.00
18/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5118	5	5118	5	900.00
18/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20587	20	20587	20	0.00
18/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9613	9	9613	9	0.00
18/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9563	9	9563	9	0.00
18/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9514	9	9514	9	0.00
18/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3085	3	3085	3	900.00
18/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2882	3	2882	3	0.00
18/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	455	0	455	0	0.00
18/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	470	0	470	0	0.00
18/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1619	2	1619	2	0.00
18/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	4	0	4	0	900.00
18/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	463	0	463	0	0.00
18/05/2021	2040 On 04-November-21			Bond Future	11.21	85.2501	11.2134	85.2501	0.00
18/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11159	11	11159	11	0.00
18/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11116	11	11116	11	0.00
18/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11072	11	11072	11	0.00
18/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1023	1	1023	1	0.00
18/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1012	1	1012	1	0.00
18/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1002	1	1002	1	0.00
18/05/2021	2040 On 03-February-22			Bond Future	11.42	81.7460	11.4169	81.7460	0.00
18/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5433	5	5433	5	0.00
18/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5398	5	5398	5	0.00
18/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5469	5	5469	5	0.00
18/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4419	4	4419	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
18/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4391	4	4391	4	0.00
18/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4363	4	4363	4	0.00
18/05/2021	2040 On 05-May-22			Bond Future	11.63	82.7240	11.6275	82.7240	0.00
18/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6285	6	6285	6	0.00
18/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6250	6	6250	6	0.00
18/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6320	6	6320	6	0.00
18/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4519	5	4519	5	0.00
18/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4544	5	4544	5	0.00
18/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4570	5	4570	5	0.00
18/05/2021	2044 On 05-August-21			Bond Future	11.07	81.0209	11.0727	81.0209	60,776.00
18/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	9904	10	9904	10	0.00
18/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	9855	10	9855	10	0.00
18/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	9953	10	9953	10	0.00
18/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	418	0	418	0	0.00
18/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	425	0	425	0	0.00
18/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	431	0	431	0	0.00
18/05/2021	2044 On 04-November-21			Bond Future	11.26	81.9302	11.2578	81.9302	0.00
18/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	10932	11	10932	11	0.00
18/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	10889	11	10889	11	0.00
18/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	10975	11	10975	11	0.00
18/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1068	1	1068	1	0.00
18/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1090	1	1090	1	0.00
18/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1079	1	1079	1	0.00
18/05/2021	2044 On 03-February-22			Bond Future	11.45	78.5122	11.4526	78.5122	0.00
18/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5460	5	5460	5	0.00
18/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5425	5	5425	5	0.00
18/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5390	5	5390	5	0.00
18/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4502	5	4502	5	0.00
18/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4474	5	4474	5	0.00
18/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4446	5	4446	5	0.00
18/05/2021	2044 On 05-May-22			Bond Future	11.65	79.4515	11.6538	79.4515	0.00
18/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6310	6	6310	6	0.00
18/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6275	6	6275	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
18/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6240	6	6240	6	0.00
18/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4646	5	4646	5	0.00
18/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4620	5	4620	5	0.00
18/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4594	5	4594	5	0.00
18/05/2021	2046 On 05-August-21			Bond Future	106.91	106.5295	106.9108	106.5295	16,718.00
18/05/2021	2046 On 04-November-21			Bond Future	106.32	105.9412	106.3239	105.9412	0.00
18/05/2021	2046 On 03-February-22			Bond Future	107.60	107.2092	107.5957	107.2092	0.00
18/05/2021	2046 On 05-May-22			Bond Future	107.06	106.6679	107.0588	106.6679	0.00
18/05/2021	2050 On 05-August-21			Bond Future	109.58	107.7145	109.5841	107.7145	11,209.00
18/05/2021	2050 On 04-November-21			Bond Future	110.84	108.9483	110.8362	108.9483	0.00
18/05/2021	2050 On 03-February-22			Bond Future	110.21	108.3034	110.2128	108.3034	0.00
18/05/2021	2050 On 05-May-22			Bond Future	111.55	109.6224	111.5547	109.6224	0.00
18/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	AL37 On 05-August-21			Index Future	792.01	791.1560	792.0130	791.1560	0.00
18/05/2021	AL37 On 04-November-21			Index Future	800.96	800.1120	800.9550	800.1120	0.00
18/05/2021	AL37 On 03-February-22			Index Future	810.34	809.4900	810.3380	809.4900	0.00
18/05/2021	AL37 On 05-May-22			Index Future	820.01	819.1540	820.0080	819.1540	0.00
18/05/2021	AL7T On 05-August-21			Index Future	890.37	887.9050	890.3670	887.9050	0.00
18/05/2021	AL7T On 04-November-21			Index Future	900.42	897.9550	900.4190	897.9550	0.00
18/05/2021	AL7T On 03-February-22			Index Future	910.97	908.4810	910.9670	908.4810	0.00
18/05/2021	AL7T On 05-May-22			Index Future	921.84	919.3270	921.8380	919.3270	0.00
18/05/2021	ALBI On 05-August-21			Index Future	783.37	782.0490	783.3670	782.0490	134.00
18/05/2021	ALBI On 04-November-21			Index Future	792.21	790.9020	792.2110	790.9020	0.00
18/05/2021	ALBI On 03-February-22			Index Future	801.49	800.1720	801.4910	800.1720	0.00
18/05/2021	ALBI On 05-May-22			Index Future	811.06	809.7250	811.0560	809.7250	0.00
18/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	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
18/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2021	ES33 On 05-August-21			Bond Future	11.56	76.7770	11.5594	76.7770	350.00
18/05/2021	ES33 On 04-November-21			Bond Future	11.80	73.8806	11.8036	73.8806	0.00
18/05/2021	ES33 On 03-February-22			Bond Future	12.06	74.7655	12.0617	74.7655	0.00
18/05/2021	ES33 On 05-May-22			Bond Future	12.32	71.8988	12.3246	71.8988	0.00
18/05/2021	ES42 On 05-August-21			Bond Future	12.07	75.4244	12.0728	75.4244	4,779.00
18/05/2021	ES42 On 04-November-21			Bond Future	12.31	72.0303	12.3057	72.0303	0.00
18/05/2021	ES42 On 03-February-22			Bond Future	12.54	72.8935	12.5437	72.8935	0.00
18/05/2021	ES42 On 05-May-22			Bond Future	12.79	69.5233	12.7948	69.5233	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
18/05/2021	GOVI On 05-August-21			GOVI	773.87	772.5360	773.8710	772.5360	989.00
18/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	547210	53	547210	53	0.00
18/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	547310	53	547310	53	0.00
18/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	547410	53	547410	53	0.00
18/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 04-November-21			GOVI	782.61	781.2810	782.6080	781.2810	0.00
18/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	541880	53	541880	53	0.00
18/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	542080	53	542080	53	0.00
18/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	541980	53	541980	53	0.00
18/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 03-February-22			GOVI	791.78	790.4390	791.7750	790.4390	0.00
18/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	9850	2	9850	2	0.00
18/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	9650	2	9650	2	0.00
18/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	9750	2	9750	2	0.00
18/05/2021	GOVI On 05-May-22			GOVI	801.23	799.8760	801.2250	799.8760	0.00
18/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	129850	12	129850	12	0.00
18/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	129950	12	129950	12	0.00
18/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	129750	12	129750	12	0.00
18/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2021	IGOV On 05-August-21			Index Future	288.44	287.1610	288.4390	287.1610	578.00
18/05/2021	IGOV On 04-November-21			Index Future	291.77	290.4820	291.7660	290.4820	16.00
18/05/2021	IGOV On 03-February-22			Index Future	295.25	293.9560	295.2540	293.9560	0.00
18/05/2021	IGOV On 05-May-22			Index Future	298.85	297.5340	298.8460	297.5340	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
18/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
18/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
18/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
18/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1500	90.1400	90.1500	0.00
18/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.35	90.3400	90.3500	90.3400	0.00
18/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.56	93.5600	93.5600	93.5600	0.00
18/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.16	94.1600	94.1600	94.1600	0.00
18/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.66	86.6400	86.6600	86.6400	0.00
18/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.33	92.2300	92.3300	92.2300	0.00
18/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.92	80.6400	80.9200	80.6400	0.00
18/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.53	77.2800	77.5300	77.2800	0.00
18/05/2021	IS10 On 15-June-26			Interest Rate Swap	76.03	75.7900	76.0300	75.7900	0.00
18/05/2021	IS10 On 21-September-26			Interest Rate Swap	78.14	77.9200	78.1400	77.9200	0.00
18/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.24	82.0200	82.2400	82.0200	0.00
18/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.82	80.6100	80.8200	80.6100	0.00
18/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.97	82.7800	82.9700	82.7800	0.00
18/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.83	88.6800	88.8300	88.6800	0.00
18/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.29	89.1800	89.2900	89.1800	0.00
18/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.39	82.3100	82.3900	82.3100	0.00
18/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.24	90.2000	90.2400	90.2000	0.00
18/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
18/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
18/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2700	3.7400	96.2700	0.00
18/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2300	3.7800	96.2300	0.00
18/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.2050	3.8050	96.2050	30,000.00
18/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.90	96.1200	3.9000	96.1200	0.00
18/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	3.9150	3.9150	3.9150	0.00
18/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.9500	4.0700	95.9500	0.00
18/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.35	95.6750	4.3450	95.6750	0.00
18/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.72	95.3000	4.7200	95.3000	471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.92	95.1100	4.9150	95.1100	0.00
18/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.17	94.7600	5.1650	94.7600	0.00
18/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.47	94.5650	5.4650	94.5650	0.00
18/05/2021	R023 On 05-August-21			Bond Future	4.88	107.7270	4.8842	107.7270	15,675.00
18/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	726	1	726	1	0.00
18/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	713	1	713	1	0.00
18/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	700	1	700	1	0.00
18/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	84	0	84	0	0.00
18/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	82	0	82	0	0.00
18/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	80	0	80	0	0.00
18/05/2021	R023 On 04-November-21			Bond Future	4.95	105.0267	4.9522	105.0267	0.00
18/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	327	0	327	0	0.00
18/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	320	0	320	0	0.00
18/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	313	0	313	0	0.00
18/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	380	0	380	0	0.00
18/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	374	0	374	0	0.00
18/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	368	0	368	0	0.00
18/05/2021	R023 On 03-February-22			Bond Future	5.02	106.2591	5.0176	106.2591	0.00
18/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	406	0	406	0	0.00
18/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	400	0	400	0	0.00
18/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	413	0	413	0	0.00
18/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	348	0	348	0	0.00
18/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	356	0	356	0	0.00
18/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	352	0	352	0	0.00
18/05/2021	R023 On 05-May-22			Bond Future	5.07	103.6183	5.0726	103.6183	0.00
18/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1044	1	1044	1	0.00
18/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1038	1	1038	1	0.00
18/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1051	1	1051	1	0.00
18/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	73	0	73	0	0.00
18/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	75	0	75	0	0.00
18/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	74	0	74	0	0.00
18/05/2021	R035 On 05-August-21			Bond Future	10.67	91.0986	10.6683	91.0986	91,415.00
18/05/2021	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
18/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3157	3	3157	3	0.00
18/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1116	1	1116	1	100.00
18/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
18/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5601	6	5601	6	0.00
18/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1259	1	1259	1	100.00
18/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46848	47	46848	47	0.00
18/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2508	3	2508	3	100.00
18/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5427	6	5427	6	0.00
18/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47081	47	47081	47	0.00
18/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46964	47	46964	47	0.00
18/05/2021	R035 On 04-November-21			Bond Future	10.88	87.6446	10.8755	87.6446	0.00
18/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5085	5	5085	5	0.00
18/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16051	16	16051	16	0.00
18/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7256	7	7256	7	0.00
18/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2172	2	2172	2	782.00
18/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10386	10	10386	10	0.00
18/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10343	10	10343	10	0.00
18/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3134	3	3134	3	0.00
18/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1899	2	1899	2	350.00
18/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1921	2	1921	2	400.00
18/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3191	3	3191	3	400.00
18/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4653	5	4653	5	0.00
18/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10428	10	10428	10	0.00
18/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	944	1	944	1	0.00
18/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3391	3	3391	3	782.00
18/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6340	6	6340	6	0.00
18/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2041	2	2041	2	782.00
18/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4807	5	4807	5	0.00
18/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6828	7	6828	7	0.00
18/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4878	5	4878	5	350.00
18/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6874	7	6874	7	0.00
18/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3094	3	3094	3	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	964	1	964	1	0.00
18/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	954	1	954	1	0.00
18/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	207	0	207	0	400.00
18/05/2021	R035 On 03-February-22			Bond Future	11.09	88.6734	11.0941	88.6734	0.00
18/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4444	4	4444	4	0.00
18/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7366	7	7366	7	0.00
18/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2003	2	2003	2	280.00
18/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1353	1	1353	1	683.00
18/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5046	5	5046	5	0.00
18/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2548	3	2548	3	1,600.00
18/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5180	5	5180	5	0.00
18/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2343	2	2343	2	200.00
18/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6790	7	6790	7	0.00
18/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4383	4	4383	4	0.00
18/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5556	5	5556	5	0.00
18/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	4981	5	4981	5	0.00
18/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3297	3	3297	3	0.00
18/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5014	5	5014	5	0.00
18/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4197	4	4197	4	0.00
18/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4224	4	4224	4	0.00
18/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3792	4	3792	4	683.00
18/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3063	3	3063	3	280.00
18/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4065	4	4065	4	200.00
18/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7618	8	7618	8	0.00
18/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4712	5	4712	5	1,600.00
18/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	7232	7	7232	7	0.00
18/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4170	4	4170	4	0.00
18/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6049	6	6049	6	683.00
18/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10436	11	10436	11	0.00
18/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2795	3	2795	3	1,800.00
18/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4772	5	4772	5	280.00
18/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8344	8	8344	8	0.00
18/05/2021	R035 On 05-May-22			Bond Future	11.31	85.2550	11.3124	85.2550	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
18/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6072	6	6072	6	0.00
18/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6038	6	6038	6	0.00
18/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6005	6	6005	6	0.00
18/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4167	4	4167	4	0.00
18/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4143	4	4143	4	0.00
18/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4120	4	4120	4	0.00
18/05/2021	R186 On 05-August-21			Bond Future	7.53	114.2040	7.5330	114.2040	92,186.00
18/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5211	5	5211	5	0.00
18/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5172	5	5172	5	0.00
18/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5133	5	5133	5	0.00
18/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	221	0	221	0	0.00
18/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	216	0	216	0	0.00
18/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	211	0	211	0	0.00
18/05/2021	R186 On 04-November-21			Bond Future	7.72	115.4848	7.7159	115.4848	0.00
18/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3144	3	3144	3	0.00
18/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5246	5	5246	5	0.00
18/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2263	2	2263	2	0.00
18/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3116	3	3116	3	0.00
18/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3088	3	3088	3	0.00
18/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1436	1	1436	1	0.00
18/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1420	1	1420	1	0.00
18/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	668	1	668	1	15,177.00
18/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1404	1	1404	1	0.00
18/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2022	2	2022	2	15,177.00
18/05/2021	R186 On 03-February-22			Bond Future	7.91	111.5573	7.9105	111.5573	0.00
18/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1340	1	1340	1	0.00
18/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1325	1	1325	1	0.00
18/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1355	1	1355	1	0.00
18/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3974	4	3974	4	0.00
18/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4031	4	4031	4	0.00
18/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4002	4	4002	4	0.00
18/05/2021	R186 On 05-May-22			Bond Future	8.12	112.8910	8.1227	112.8910	0.00
18/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3111	3	3111	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
18/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3088	3	3088	3	0.00
18/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3134	3	3134	3	0.00
18/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2349	2	2349	2	0.00
18/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2382	2	2382	2	0.00
18/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2366	2	2366	2	0.00
18/05/2021	R197 On 05-August-21			Bond Future	319.02	318.9910	319.0240	318.9910	1,751.00
18/05/2021	R197 On 04-November-21			Bond Future	322.67	322.6444	322.6688	322.6444	0.00
18/05/2021	R197 On 03-February-22			Bond Future	318.42	318.4005	318.4228	318.4005	0.00
18/05/2021	R197 On 05-May-22			Bond Future	322.30	322.2788	322.3002	322.2788	0.00
18/05/2021	R202 On 05-August-21			Bond Future	231.40	230.3199	231.4020	230.3199	9,325.00
18/05/2021	R202 On 04-November-21			Bond Future	234.05	232.9578	234.0455	232.9578	0.00
18/05/2021	R202 On 03-February-22			Bond Future	232.54	231.4403	232.5395	231.4403	0.00
18/05/2021	R202 On 05-May-22			Bond Future	235.37	234.2591	235.3706	234.2591	0.00
18/05/2021	R209 On 05-August-21			Bond Future	10.56	70.3635	10.5554	70.3635	27,983.00
18/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7063	7	7063	7	0.00
18/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7023	7	7023	7	0.00
18/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7103	7	7103	7	0.00
18/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	539	1	539	1	0.00
18/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	556	1	556	1	0.00
18/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	548	1	548	1	0.00
18/05/2021	R209 On 04-November-21			Bond Future	10.74	68.0121	10.7361	68.0121	4,375.00
18/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1063	1	1063	1	6,000.00
18/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8396	8	8396	8	0.00
18/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7760	8	7760	8	0.00
18/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2952	3	2952	3	0.00
18/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8432	8	8432	8	0.00
18/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8360	8	8360	8	0.00
18/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1086	1	1086	1	0.00
18/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1307	1	1307	1	9,000.00
18/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1096	1	1096	1	0.00
18/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1107	1	1107	1	0.00
18/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4266	4	4266	4	12,500.00
18/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8359	8	8359	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
18/05/2021	R209 On 03-February-22			Bond Future	10.92	68.8105	10.9221	68.8105	0.00
18/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4560	4	4560	4	0.00
18/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4531	4	4531	4	0.00
18/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4502	4	4502	4	0.00
18/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3981	4	3981	4	0.00
18/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3957	4	3957	4	0.00
18/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3933	4	3933	4	0.00
18/05/2021	R209 On 05-May-22			Bond Future	11.11	66.4918	11.1135	66.4918	0.00
18/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5519	5	5519	5	0.00
18/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5490	5	5490	5	0.00
18/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5461	5	5461	5	0.00
18/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3838	4	3838	4	0.00
18/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3817	4	3817	4	0.00
18/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3796	4	3796	4	0.00
18/05/2021	R210 On 05-August-21			Bond Future	207.58	206.7763	207.5774	206.7763	1,486.00
18/05/2021	R210 On 04-November-21			Bond Future	207.21	206.4031	207.2076	206.4031	0.00
18/05/2021	R210 On 03-February-22			Bond Future	209.69	208.8733	209.6859	208.8733	0.00
18/05/2021	R210 On 05-May-22			Bond Future	209.44	208.6170	209.4388	208.6170	0.00
18/05/2021	R212 On 05-August-21			Bond Future	172.06	172.0482	172.0619	172.0482	1,553.00
18/05/2021	R212 On 04-November-21			Bond Future	174.03	174.0190	174.0280	174.0190	0.00
18/05/2021	R213 On 05-August-21			Bond Future	9.66	86.5378	9.6567	86.5378	9,054.00
18/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6697	7	6697	7	0.00
18/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6363	6	6363	6	0.00
18/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3841	4	3841	4	0.00
18/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6655	6	6655	6	0.00
18/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6613	6	6613	6	0.00
18/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1487	1	1487	1	0.00
18/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	446	0	446	0	0.00
18/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1248	1	1248	1	0.00
18/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3246	3	3246	3	0.00
18/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	438	0	438	0	0.00
18/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	494	1	494	1	0.00
18/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	431	0	431	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
18/05/2021	R213 On 04-November-21			Bond Future	9.85	83.9781	9.8519	83.9781	0.00
18/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7359	7	7359	7	0.00
18/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7323	7	7323	7	0.00
18/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7396	7	7396	7	0.00
18/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1066	1	1066	1	0.00
18/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1055	1	1055	1	0.00
18/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1043	1	1043	1	0.00
18/05/2021	R213 On 03-February-22			Bond Future	10.06	84.9636	10.0584	84.9636	0.00
18/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4029	4	4029	4	0.00
18/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1738	2	1738	2	220.00
18/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5320	5	5320	5	0.00
18/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1860	2	1860	2	430.00
18/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4252	4	4252	4	0.00
18/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2980	3	2980	3	0.00
18/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3974	4	3974	4	0.00
18/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3472	3	3472	3	0.00
18/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2574	2	2574	2	0.00
18/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3498	3	3498	3	0.00
18/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1230	1	1230	1	102.00
18/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3575	3	3575	3	0.00
18/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5546	5	5546	5	0.00
18/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1035	1	1035	1	200.00
18/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3523	3	3523	3	0.00
18/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3929	4	3929	4	0.00
18/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2472	3	2472	3	220.00
18/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2589	3	2589	3	430.00
18/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3877	4	3877	4	430.00
18/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6331	6	6331	6	0.00
18/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8058	8	8058	8	0.00
18/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5088	5	5088	5	200.00
18/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8840	9	8840	9	0.00
18/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3955	4	3955	4	0.00
18/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3981	4	3981	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
18/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3504	4	3504	4	200.00
18/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4537	5	4537	5	102.00
18/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3272	3	3272	3	102.00
18/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3457	4	3457	4	220.00
18/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6596	7	6596	7	0.00
18/05/2021	R213 On 05-May-22			Bond Future	10.27	82.4469	10.2664	82.4469	0.00
18/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5065	5	5065	5	0.00
18/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5094	5	5094	5	0.00
18/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5036	5	5036	5	0.00
18/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3206	3	3206	3	0.00
18/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3245	3	3245	3	0.00
18/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3225	3	3225	3	0.00
18/05/2021	R214 On 05-August-21			Bond Future	10.96	67.1799	10.9597	67.1799	17,880.00
18/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6394	6	6394	6	0.00
18/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6432	6	6432	6	0.00
18/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6356	6	6356	6	0.00
18/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	785	1	785	1	0.00
18/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	807	1	807	1	0.00
18/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	796	1	796	1	0.00
18/05/2021	R214 On 04-November-21			Bond Future	11.14	64.6554	11.1398	64.6554	0.00
18/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8101	8	8101	8	0.00
18/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8067	8	8067	8	0.00
18/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8033	8	8033	8	0.00
18/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1349	1	1349	1	0.00
18/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1324	1	1324	1	0.00
18/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1336	1	1336	1	0.00
18/05/2021	R214 On 03-February-22			Bond Future	11.33	65.4143	11.3283	65.4143	0.00
18/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4555	5	4555	5	0.00
18/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4527	4	4527	4	0.00
18/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4583	5	4583	5	0.00
18/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4196	4	4196	4	0.00
18/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4171	4	4171	4	0.00
18/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4145	4	4145	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
18/05/2021	R214 On 05-May-22			Bond Future	11.52	62.9164	11.5151	62.9164	0.00
18/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5320	5	5320	5	0.00
18/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5293	5	5293	5	0.00
18/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5349	5	5349	5	0.00
18/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4180	4	4180	4	0.00
18/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4157	4	4157	4	0.00
18/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4135	4	4135	4	0.00
18/05/2021	R248 On 05-August-21			Bond Future	10.98	84.6411	10.9753	84.6411	171,899.00
18/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10181	10	10181	10	0.00
18/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10131	10	10131	10	0.00
18/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	591	1	591	1	0.00
18/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1594	2	1594	2	1,000.00
18/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10231	10	10231	10	0.00
18/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	3967	4	3967	4	1,000.00
18/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1121	1	1121	1	1,300.00
18/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1861	2	1861	2	0.00
18/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2809	3	2809	3	1,300.00
18/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4621	5	4621	5	0.00
18/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3349	3	3349	3	0.00
18/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5116	5	5116	5	0.00
18/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	416	0	416	0	0.00
18/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2391	2	2391	2	0.00
18/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	410	0	410	0	0.00
18/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6207	6	6207	6	0.00
18/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8117	8	8117	8	0.00
18/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	403	0	403	0	0.00
18/05/2021	R248 On 04-November-21			Bond Future	11.16	81.1778	11.1561	81.1778	0.00
18/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11340	11	11340	11	0.00
18/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11296	11	11296	11	0.00
18/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11383	11	11383	11	0.00
18/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1005	1	1005	1	0.00
18/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1026	1	1026	1	0.00
18/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1015	1	1015	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
18/05/2021	R248 On 03-February-22			Bond Future	11.35	82.1307	11.3459	82.1307	0.00
18/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5450	5	5450	5	0.00
18/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5414	5	5414	5	0.00
18/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5378	5	5378	5	0.00
18/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4490	5	4490	5	0.00
18/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4550	5	4550	5	0.00
18/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4519	5	4519	5	0.00
18/05/2021	R248 On 05-May-22			Bond Future	11.53	78.6973	11.5339	78.6973	0.00
18/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6349	6	6349	6	0.00
18/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6313	6	6313	6	0.00
18/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6277	6	6277	6	0.00
18/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4633	5	4633	5	0.00
18/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4579	5	4579	5	0.00
18/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4606	5	4606	5	0.00