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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
19/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	2025 On 05-August-21			Bond Future	152.97	152.5158	152.9690	152.5158	5,368.00
19/05/2021	2025 On 04-November-21			Bond Future	154.72	154.2585	154.7151	154.2585	0.00
19/05/2021	2025 On 03-February-22			Bond Future	155.01	154.5450	155.0061	154.5450	0.00
19/05/2021	2025 On 05-May-22			Bond Future	156.89	156.4264	156.8926	156.4264	0.00
19/05/2021	2029 On 05-August-21			Bond Future	113.33	112.4539	113.3270	112.4539	3,031.00
19/05/2021	2029 On 04-November-21			Bond Future	113.47	112.5877	113.4696	112.5877	0.00
19/05/2021	2029 On 03-February-22			Bond Future	114.83	113.9342	114.8260	113.9342	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
19/05/2021	2029 On 05-May-22			Bond Future	115.05	114.1458	115.0479	114.1458	0.00
19/05/2021	2030 On 05-August-21			Bond Future	9.28	93.0328	9.2846	93.0328	99,443.00
19/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6459	7	6459	7	0.00
19/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	629	1	629	1	5,000.00
19/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	2833	3	2833	3	0.00
19/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3701	4	3701	4	0.00
19/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	5911	6	5911	6	0.00
19/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	105	0	105	0	200.00
19/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1371	1	1371	1	600.00
19/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6416	7	6416	7	0.00
19/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5283	5	5283	5	0.00
19/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1134	1	1134	1	479.00
19/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2675	3	2675	3	600.00
19/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	13947	14	13947	14	0.00
19/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6374	7	6374	7	0.00
19/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1044	1	1044	1	200.00
19/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9369	9	9369	9	0.00
19/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	444	0	444	0	0.00
19/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	5074	5	5074	5	0.00
19/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	9	0	9	0	600.00
19/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	539	0	539	0	200.00
19/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3872	4	3872	4	0.00
19/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	436	0	436	0	0.00
19/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1771	2	1771	2	0.00
19/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3234	3	3234	3	0.00
19/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1187	1	1187	1	479.00
19/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3677	4	3677	4	0.00
19/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1658	2	1658	2	5,000.00
19/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	678	1	678	1	479.00
19/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	429	0	429	0	0.00
19/05/2021	2030 On 04-November-21			Bond Future	9.48	94.0741	9.4796	94.0741	0.00
19/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1431	2	1431	2	300.00
19/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10094	10	10094	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
19/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	6840	7	6840	7	0.00
19/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4278	5	4278	5	1,102.00
19/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6766	7	6766	7	0.00
19/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9363	10	9363	10	0.00
19/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2308	2	2308	2	1,102.00
19/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	753	1	753	1	300.00
19/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	6803	7	6803	7	0.00
19/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1082	1	1082	1	0.00
19/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1094	1	1094	1	0.00
19/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5308	5	5308	5	0.00
19/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	384	0	384	0	300.00
19/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7490	7	7490	7	0.00
19/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3811	4	3811	4	0.00
19/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1070	1	1070	1	0.00
19/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	487	0	487	0	1,102.00
19/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2075	2	2075	2	0.00
19/05/2021	2030 On 03-February-22			Bond Future	9.69	91.1731	9.6868	91.1731	0.00
19/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3302	3	3302	3	1,000.00
19/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7244	7	7244	7	0.00
19/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	3779	4	3779	4	0.00
19/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	2883	3	2883	3	0.00
19/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	2907	3	2907	3	0.00
19/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1059	1	1059	1	101.00
19/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	2931	3	2931	3	0.00
19/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1692	2	1692	2	1,000.00
19/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2696	3	2696	3	0.00
19/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4449	4	4449	4	101.00
19/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	8050	8	8050	8	0.00
19/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4159	4	4159	4	0.00
19/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6128	6	6128	6	0.00
19/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4187	4	4187	4	0.00
19/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4216	4	4216	4	0.00
19/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3301	3	3301	3	101.00

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19/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1509	1	1509	1	1,000.00
19/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3750	4	3750	4	0.00
19/05/2021	2030 On 05-May-22			Bond Future	9.91	92.2632	9.9071	92.2632	0.00
19/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4690	5	4690	5	0.00
19/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4661	5	4661	5	0.00
19/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4719	5	4719	5	0.00
19/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3231	3	3231	3	0.00
19/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3270	3	3270	3	0.00
19/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3251	3	3251	3	0.00
19/05/2021	2032 On 05-August-21			Bond Future	10.05	91.4026	10.0495	91.4026	122,444.00
19/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7762	8	7762	8	0.00
19/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7717	8	7717	8	0.00
19/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7808	8	7808	8	0.00
19/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	424	0	424	0	0.00
19/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	439	0	439	0	0.00
19/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	431	0	431	0	0.00
19/05/2021	2032 On 04-November-21			Bond Future	10.25	88.2797	10.2544	88.2797	21.00
19/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1335	1	1335	1	700.00
19/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8808	9	8808	9	0.00
19/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13419	13	13419	13	0.00
19/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2351	2	2351	2	700.00
19/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8767	9	8767	9	0.00
19/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8727	9	8727	9	0.00
19/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	947	1	947	1	0.00
19/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	246	0	246	0	700.00
19/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	957	1	957	1	0.00
19/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	968	1	968	1	0.00
19/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4840	5	4840	5	0.00
19/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6881	7	6881	7	0.00
19/05/2021	2032 On 03-February-22			Bond Future	10.47	89.3155	10.4674	89.3155	0.00
19/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2015	2	2015	2	210.00
19/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5582	6	5582	6	0.00
19/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3744	4	3744	4	0.00

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19/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3188	3	3188	3	0.00
19/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1267	1	1267	1	97.00
19/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4024	4	4024	4	0.00
19/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	998	1	998	1	198.00
19/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	3996	4	3996	4	0.00
19/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6209	6	6209	6	0.00
19/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4256	4	4256	4	0.00
19/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4646	5	4646	5	0.00
19/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2408	2	2408	2	0.00
19/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	3967	4	3967	4	0.00
19/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	3939	4	3939	4	0.00
19/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	1938	2	1938	2	400.00
19/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4204	4	4204	4	0.00
19/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4176	4	4176	4	0.00
19/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6184	6	6184	6	198.00
19/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10310	10	10310	10	0.00
19/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3580	4	3580	4	97.00
19/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4121	4	4121	4	198.00
19/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3907	4	3907	4	210.00
19/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4403	4	4403	4	400.00
19/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7087	7	7087	7	0.00
19/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2615	3	2615	3	210.00
19/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5041	5	5041	5	97.00
19/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9122	9	9122	9	0.00
19/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2944	3	2944	3	400.00
19/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6924	7	6924	7	0.00
19/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4149	4	4149	4	0.00
19/05/2021	2032 On 05-May-22			Bond Future	10.69	86.2363	10.6889	86.2363	0.00
19/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5474	6	5474	6	0.00
19/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5411	5	5411	5	0.00
19/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5442	6	5442	6	0.00
19/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3624	4	3624	4	0.00
19/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3645	4	3645	4	0.00

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19/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3603	4	3603	4	0.00
19/05/2021	2033 On 05-August-21			Bond Future	105.95	105.0271	105.9528	105.0271	9,629.00
19/05/2021	2033 On 04-November-21			Bond Future	105.94	105.0017	105.9368	105.0017	0.00
19/05/2021	2033 On 03-February-22			Bond Future	107.20	106.2575	107.2030	106.2575	0.00
19/05/2021	2033 On 05-May-22			Bond Future	107.25	106.2950	107.2517	106.2950	0.00
19/05/2021	2037 On 05-August-21			Bond Future	10.81	82.8279	10.8097	82.8279	127,966.00
19/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9082	9	9082	9	0.00
19/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9130	9	9130	9	0.00
19/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9177	9	9177	9	0.00
19/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	454	0	454	0	0.00
19/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	447	0	447	0	0.00
19/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	440	0	440	0	0.00
19/05/2021	2037 On 04-November-21			Bond Future	11.00	83.7551	11.0042	83.7551	0.00
19/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11139	11	11139	11	0.00
19/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	11097	11	11097	11	0.00
19/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8973	9	8973	9	0.00
19/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5707	6	5707	6	600.00
19/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11182	11	11182	11	0.00
19/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	821	1	821	1	0.00
19/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1397	1	1397	1	600.00
19/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2735	3	2735	3	0.00
19/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	829	1	829	1	0.00
19/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	812	1	812	1	0.00
19/05/2021	2037 On 03-February-22			Bond Future	11.21	80.4831	11.2092	80.4831	0.00
19/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5463	5	5463	5	0.00
19/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5429	5	5429	5	0.00
19/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5395	5	5395	5	0.00
19/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3891	4	3891	4	0.00
19/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3943	4	3943	4	0.00
19/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3917	4	3917	4	0.00
19/05/2021	2037 On 05-May-22			Bond Future	11.42	81.4456	11.4218	81.4456	0.00
19/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6406	6	6406	6	0.00
19/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6338	6	6338	6	0.00

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19/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6372	6	6372	6	0.00
19/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3978	4	3978	4	0.00
19/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4024	4	4024	4	0.00
19/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4001	4	4001	4	0.00
19/05/2021	2038 On 05-August-21			Bond Future	118.23	117.4444	118.2285	117.4444	7,713.00
19/05/2021	2038 On 04-November-21			Bond Future	119.58	118.7865	119.5784	118.7865	0.00
19/05/2021	2038 On 03-February-22			Bond Future	119.25	118.4540	119.2546	118.4540	0.00
19/05/2021	2038 On 05-May-22			Bond Future	120.71	119.8964	120.7062	119.8964	0.00
19/05/2021	2040 On 05-August-21			Bond Future	10.96	84.4579	10.9615	84.4579	85,293.00
19/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5435	5	5435	5	900.00
19/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20989	21	20989	21	0.00
19/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9991	10	9991	10	0.00
19/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9941	10	9941	10	0.00
19/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9891	10	9891	10	0.00
19/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3343	3	3343	3	900.00
19/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2737	3	2737	3	0.00
19/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	431	0	431	0	0.00
19/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	445	0	445	0	0.00
19/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1534	2	1534	2	0.00
19/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	4	0	4	0	900.00
19/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	438	0	438	0	0.00
19/05/2021	2040 On 04-November-21			Bond Future	11.15	85.4034	11.1525	85.4034	0.00
19/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11495	11	11495	11	0.00
19/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11407	11	11407	11	0.00
19/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11451	11	11451	11	0.00
19/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	942	1	942	1	0.00
19/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	952	1	952	1	0.00
19/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	932	1	932	1	0.00
19/05/2021	2040 On 03-February-22			Bond Future	11.35	81.9004	11.3536	81.9004	0.00
19/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5591	5	5591	5	0.00
19/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5556	5	5556	5	0.00
19/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5627	5	5627	5	0.00
19/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4166	4	4166	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
19/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4139	4	4139	4	0.00
19/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4111	4	4111	4	0.00
19/05/2021	2040 On 05-May-22			Bond Future	11.56	82.8800	11.5617	82.8800	0.00
19/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6473	6	6473	6	0.00
19/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6439	6	6439	6	0.00
19/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6508	6	6508	6	0.00
19/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4292	5	4292	5	0.00
19/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4317	5	4317	5	0.00
19/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4343	5	4343	5	0.00
19/05/2021	2044 On 05-August-21			Bond Future	11.03	81.1402	11.0298	81.1402	60,776.00
19/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10193	10	10193	10	0.00
19/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10144	10	10144	10	0.00
19/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10242	10	10242	10	0.00
19/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	410	0	410	0	0.00
19/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	416	0	416	0	0.00
19/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	423	0	423	0	0.00
19/05/2021	2044 On 04-November-21			Bond Future	11.21	82.0485	11.2134	82.0485	0.00
19/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11180	11	11180	11	0.00
19/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11137	11	11137	11	0.00
19/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11223	11	11223	11	0.00
19/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1018	1	1018	1	0.00
19/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1039	1	1039	1	0.00
19/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1028	1	1028	1	0.00
19/05/2021	2044 On 03-February-22			Bond Future	11.41	78.6314	11.4064	78.6314	0.00
19/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5561	5	5561	5	0.00
19/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5526	5	5526	5	0.00
19/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5491	5	5491	5	0.00
19/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4302	5	4302	5	0.00
19/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4273	4	4273	4	0.00
19/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4244	4	4244	4	0.00
19/05/2021	2044 On 05-May-22			Bond Future	11.61	79.5719	11.6057	79.5719	0.00
19/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6439	6	6439	6	0.00
19/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6405	6	6405	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
19/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6370	6	6370	6	0.00
19/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4471	5	4471	5	0.00
19/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4445	5	4445	5	0.00
19/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4418	5	4418	5	0.00
19/05/2021	2046 On 05-August-21			Bond Future	108.63	106.9108	108.6303	106.9108	16,718.00
19/05/2021	2046 On 04-November-21			Bond Future	108.06	106.3239	108.0619	106.3239	0.00
19/05/2021	2046 On 03-February-22			Bond Future	109.35	107.5957	109.3538	107.5957	0.00
19/05/2021	2046 On 05-May-22			Bond Future	108.84	107.0588	108.8378	107.0588	0.00
19/05/2021	2050 On 05-August-21			Bond Future	110.70	109.5841	110.7020	109.5841	11,209.00
19/05/2021	2050 On 04-November-21			Bond Future	111.97	110.8362	111.9658	110.8362	0.00
19/05/2021	2050 On 03-February-22			Bond Future	111.36	110.2128	111.3551	110.2128	0.00
19/05/2021	2050 On 05-May-22			Bond Future	112.71	111.5547	112.7105	111.5547	0.00
19/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	AL37 On 05-August-21			Index Future	790.61	792.0130	790.6130	792.0130	0.00
19/05/2021	AL37 On 04-November-21			Index Future	799.54	800.9550	799.5370	800.9550	0.00
19/05/2021	AL37 On 03-February-22			Index Future	808.90	810.3380	808.9010	810.3380	0.00
19/05/2021	AL37 On 05-May-22			Index Future	818.55	820.0080	818.5540	820.0080	0.00
19/05/2021	AL7T On 05-August-21			Index Future	889.02	890.3670	889.0230	890.3670	0.00
19/05/2021	AL7T On 04-November-21			Index Future	899.06	900.4190	899.0580	900.4190	0.00
19/05/2021	AL7T On 03-February-22			Index Future	909.59	910.9670	909.5870	910.9670	0.00
19/05/2021	AL7T On 05-May-22			Index Future	920.44	921.8380	920.4410	921.8380	0.00
19/05/2021	ALBI On 05-August-21			Index Future	783.88	783.3670	783.8820	783.3670	134.00
19/05/2021	ALBI On 04-November-21			Index Future	792.73	792.2110	792.7300	792.2110	0.00
19/05/2021	ALBI On 03-February-22			Index Future	802.01	801.4910	802.0140	801.4910	0.00
19/05/2021	ALBI On 05-May-22			Index Future	811.58	811.0560	811.5840	811.0560	0.00
19/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	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
19/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2021	ES33 On 05-August-21			Bond Future	11.53	76.9230	11.5254	76.9230	350.00
19/05/2021	ES33 On 04-November-21			Bond Future	11.77	74.0262	11.7683	74.0262	0.00
19/05/2021	ES33 On 03-February-22			Bond Future	12.02	74.9123	12.0250	74.9123	0.00
19/05/2021	ES33 On 05-May-22			Bond Future	12.29	72.0472	12.2863	72.0472	0.00
19/05/2021	ES42 On 05-August-21			Bond Future	12.02	75.4970	12.0236	75.4970	4,779.00
19/05/2021	ES42 On 04-November-21			Bond Future	12.25	72.1016	12.2544	72.1016	0.00
19/05/2021	ES42 On 03-February-22			Bond Future	12.49	72.9651	12.4902	72.9651	0.00
19/05/2021	ES42 On 05-May-22			Bond Future	12.74	69.5957	12.7390	69.5957	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
19/05/2021	GOVI On 05-August-21			GOVI	774.30	773.8710	774.2950	773.8710	989.00
19/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	551450	55	551450	55	0.00
19/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	551550	55	551550	55	0.00
19/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	551650	55	551650	55	0.00
19/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 04-November-21			GOVI	783.04	782.6080	783.0350	782.6080	0.00
19/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	546150	54	546150	54	0.00
19/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	546350	54	546350	54	0.00
19/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	546250	54	546250	54	0.00
19/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 03-February-22			GOVI	792.21	791.7750	792.2050	791.7750	0.00
19/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	5550	1	5550	1	0.00
19/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	5350	1	5350	1	0.00
19/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	5450	1	5450	1	0.00
19/05/2021	GOVI On 05-May-22			GOVI	801.66	801.2250	801.6590	801.2250	0.00
19/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	134190	13	134190	13	0.00
19/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	134290	13	134290	13	0.00
19/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	134090	13	134090	13	0.00
19/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2021	IGOV On 05-August-21			Index Future	290.31	288.4390	290.3090	288.4390	578.00
19/05/2021	IGOV On 04-November-21			Index Future	293.66	291.7660	293.6570	291.7660	16.00
19/05/2021	IGOV On 03-February-22			Index Future	297.17	295.2540	297.1660	295.2540	0.00
19/05/2021	IGOV On 05-May-22			Index Future	300.78	298.8460	300.7810	298.8460	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
19/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
19/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
19/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.15	90.1400	90.1500	90.1400	0.00
19/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.36	90.3500	90.3600	90.3500	0.00
19/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.58	93.5600	93.5800	93.5600	0.00
19/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.18	94.1600	94.1800	94.1600	0.00
19/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.69	86.6600	86.6900	86.6600	0.00
19/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.37	92.3300	92.3700	92.3300	0.00
19/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/05/2021	IS10 On 17-December-25			Interest Rate Swap	81.07	80.9200	81.0700	80.9200	0.00
19/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.71	77.5300	77.7100	77.5300	0.00
19/05/2021	IS10 On 15-June-26			Interest Rate Swap	76.23	76.0300	76.2300	76.0300	0.00
19/05/2021	IS10 On 21-September-26			Interest Rate Swap	78.35	78.1400	78.3500	78.1400	0.00
19/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.45	82.2400	82.4500	82.2400	0.00
19/05/2021	IS10 On 15-March-27			Interest Rate Swap	81.03	80.8200	81.0300	80.8200	0.00
19/05/2021	IS10 On 21-June-27			Interest Rate Swap	83.18	82.9700	83.1800	82.9700	0.00
19/05/2021	IS10 On 20-September-27			Interest Rate Swap	89.04	88.8300	89.0400	88.8300	0.00
19/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.50	89.2900	89.5000	89.2900	0.00
19/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.60	82.3900	82.6000	82.3900	0.00
19/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.45	90.2400	90.4500	90.2400	0.00
19/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	0.00
19/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
19/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2600	3.7500	96.2600	0.00
19/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.80	96.2200	3.8000	96.2200	0.00
19/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1950	3.8250	96.1950	30,000.00
19/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.91	96.1000	3.9100	96.1000	0.00
19/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
19/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.08	95.9300	4.0800	95.9300	0.00
19/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.6550	4.3750	95.6550	0.00
19/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.2800	4.7350	95.2800	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
19/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.95	95.0850	4.9500	95.0850	0.00
19/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.21	94.8350	5.2050	94.8350	0.00
19/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.51	94.5350	5.5050	94.5350	0.00
19/05/2021	R023 On 05-August-21			Bond Future	4.97	107.6892	4.9731	107.6892	15,675.00
19/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	596	1	596	1	0.00
19/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	583	1	583	1	0.00
19/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	571	1	571	1	0.00
19/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	91	0	91	0	0.00
19/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	88	0	88	0	0.00
19/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	85	0	85	0	0.00
19/05/2021	R023 On 04-November-21			Bond Future	5.06	104.9856	5.0598	104.9856	0.00
19/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	243	0	243	0	0.00
19/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	237	0	237	0	0.00
19/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	231	0	231	0	0.00
19/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	436	0	436	0	0.00
19/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	429	0	429	0	0.00
19/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	422	0	422	0	0.00
19/05/2021	R023 On 03-February-22			Bond Future	5.15	106.2167	5.1529	106.2167	0.00
19/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	321	0	321	0	0.00
19/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	316	0	316	0	0.00
19/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	326	0	326	0	0.00
19/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	402	0	402	0	0.00
19/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	407	0	407	0	0.00
19/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	412	0	412	0	0.00
19/05/2021	R023 On 05-May-22			Bond Future	5.25	103.5751	5.2515	103.5751	0.00
19/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	934	1	934	1	0.00
19/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	928	1	928	1	0.00
19/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	940	1	940	1	0.00
19/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	104	0	104	0	0.00
19/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	108	0	108	0	0.00
19/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	106	0	106	0	0.00
19/05/2021	R035 On 05-August-21			Bond Future	10.62	91.2431	10.6200	91.2431	92,165.00
19/05/2021	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
19/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1176	1	1176	1	100.00
19/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3311	3	3311	3	0.00
19/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5789	6	5789	6	0.00
19/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1136	1	1136	1	100.00
19/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46536	47	46536	47	0.00
19/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2350	3	2350	3	100.00
19/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5176	5	5176	5	0.00
19/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	46770	47	46770	47	0.00
19/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46653	47	46653	47	0.00
19/05/2021	R035 On 04-November-21			Bond Future	10.83	87.7882	10.8254	87.7882	0.00
19/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5174	5	5174	5	0.00
19/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16344	16	16344	16	0.00
19/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7371	7	7371	7	0.00
19/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2195	2	2195	2	782.00
19/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10632	10	10632	10	0.00
19/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10589	10	10589	10	0.00
19/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3190	3	3190	3	0.00
19/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1915	2	1915	2	350.00
19/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1938	2	1938	2	400.00
19/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3249	3	3249	3	400.00
19/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10675	10	10675	10	0.00
19/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4744	5	4744	5	0.00
19/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3167	3	3167	3	782.00
19/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6049	6	6049	6	0.00
19/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	876	1	876	1	0.00
19/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1842	2	1842	2	782.00
19/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4551	5	4551	5	0.00
19/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6531	7	6531	7	0.00
19/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6576	7	6576	7	0.00
19/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4620	5	4620	5	350.00
19/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2870	3	2870	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
19/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	895	1	895	1	0.00
19/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	886	1	886	1	0.00
19/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	187	0	187	0	400.00
19/05/2021	R035 On 03-February-22			Bond Future	11.04	88.8180	11.0419	88.8180	0.00
19/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4588	4	4588	4	0.00
19/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7563	7	7563	7	0.00
19/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1409	1	1409	1	683.00
19/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5201	5	5201	5	0.00
19/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2081	2	2081	2	280.00
19/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2431	2	2431	2	200.00
19/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6978	7	6978	7	0.00
19/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2642	3	2642	3	1,600.00
19/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5337	5	5337	5	0.00
19/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4526	4	4526	4	0.00
19/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5720	6	5720	6	0.00
19/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3412	3	3412	3	0.00
19/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5168	5	5168	5	0.00
19/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5135	5	5135	5	0.00
19/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4061	4	4061	4	0.00
19/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4034	4	4034	4	0.00
19/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3639	4	3639	4	683.00
19/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3905	4	3905	4	200.00
19/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7390	8	7390	8	0.00
19/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2934	3	2934	3	280.00
19/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4539	5	4539	5	1,600.00
19/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	7009	7	7009	7	0.00
19/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5847	6	5847	6	683.00
19/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10175	10	10175	10	0.00
19/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4007	4	4007	4	0.00
19/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2674	3	2674	3	1,800.00
19/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4598	5	4598	5	280.00
19/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8105	8	8105	8	0.00
19/05/2021	R035 On 05-May-22			Bond Future	11.26	85.4011	11.2581	85.4011	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
19/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6265	6	6265	6	0.00
19/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6231	6	6231	6	0.00
19/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6197	6	6197	6	0.00
19/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4039	4	4039	4	0.00
19/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4016	4	4016	4	0.00
19/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3993	4	3993	4	0.00
19/05/2021	R186 On 05-August-21			Bond Future	7.57	114.3334	7.5740	114.3334	92,320.00
19/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5041	5	5041	5	0.00
19/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5002	5	5002	5	0.00
19/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	4963	5	4963	5	0.00
19/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	244	0	244	0	0.00
19/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	238	0	238	0	0.00
19/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	233	0	233	0	0.00
19/05/2021	R186 On 04-November-21			Bond Future	7.76	115.6124	7.7598	115.6124	0.00
19/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5063	5	5063	5	0.00
19/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	2984	3	2984	3	0.00
19/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	2929	3	2929	3	0.00
19/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2120	2	2120	2	0.00
19/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	2956	3	2956	3	0.00
19/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1456	1	1456	1	0.00
19/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1472	1	1472	1	0.00
19/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1440	1	1440	1	0.00
19/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	680	1	680	1	15,177.00
19/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2075	2	2075	2	15,177.00
19/05/2021	R186 On 03-February-22			Bond Future	7.96	111.6855	7.9575	111.6855	0.00
19/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1225	1	1225	1	0.00
19/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1210	1	1210	1	0.00
19/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1239	1	1239	1	0.00
19/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4057	4	4057	4	0.00
19/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4115	4	4115	4	0.00
19/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4086	4	4086	4	0.00
19/05/2021	R186 On 05-May-22			Bond Future	8.17	113.0204	8.1731	113.0204	0.00
19/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	2973	3	2973	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
19/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	2951	3	2951	3	0.00
19/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	2996	3	2996	3	0.00
19/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2412	2	2412	2	0.00
19/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2446	2	2446	2	0.00
19/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2429	2	2429	2	0.00
19/05/2021	R197 On 05-August-21			Bond Future	319.70	319.0240	319.6963	319.0240	1,751.00
19/05/2021	R197 On 04-November-21			Bond Future	323.35	322.6688	323.3453	322.6688	0.00
19/05/2021	R197 On 03-February-22			Bond Future	319.11	318.4228	319.1053	318.4228	0.00
19/05/2021	R197 On 05-May-22			Bond Future	322.99	322.3002	322.9897	322.3002	0.00
19/05/2021	R202 On 05-August-21			Bond Future	233.18	231.4020	233.1810	231.4020	9,325.00
19/05/2021	R202 On 04-November-21			Bond Future	235.84	234.0455	235.8424	234.0455	0.00
19/05/2021	R202 On 03-February-22			Bond Future	234.36	232.5395	234.3563	232.5395	0.00
19/05/2021	R202 On 05-May-22			Bond Future	237.21	235.3706	237.2086	235.3706	0.00
19/05/2021	R209 On 05-August-21			Bond Future	10.52	70.5173	10.5235	70.5173	27,983.00
19/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7220	7	7220	7	0.00
19/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7179	7	7179	7	0.00
19/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7261	7	7261	7	0.00
19/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	517	1	517	1	0.00
19/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	533	1	533	1	0.00
19/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	525	1	525	1	0.00
19/05/2021	R209 On 04-November-21			Bond Future	10.70	68.1657	10.7032	68.1657	4,375.00
19/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1063	1	1063	1	6,000.00
19/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8504	8	8504	8	0.00
19/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7860	8	7860	8	0.00
19/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2979	3	2979	3	0.00
19/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8540	8	8540	8	0.00
19/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8468	8	8468	8	0.00
19/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1013	1	1013	1	0.00
19/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1225	1	1225	1	9,000.00
19/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1023	1	1023	1	0.00
19/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1034	1	1034	1	0.00
19/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4112	4	4112	4	12,500.00
19/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8178	8	8178	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
19/05/2021	R209 On 03-February-22			Bond Future	10.89	68.9654	10.8881	68.9654	0.00
19/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4560	5	4560	5	0.00
19/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4532	5	4532	5	0.00
19/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4503	5	4503	5	0.00
19/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3800	4	3800	4	0.00
19/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3775	4	3775	4	0.00
19/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3751	4	3751	4	0.00
19/05/2021	R209 On 05-May-22			Bond Future	11.08	66.6483	11.0782	66.6483	0.00
19/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5603	6	5603	6	0.00
19/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5573	5	5573	5	0.00
19/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5543	5	5543	5	0.00
19/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3736	4	3736	4	0.00
19/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3716	4	3716	4	0.00
19/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3695	4	3695	4	0.00
19/05/2021	R210 On 05-August-21			Bond Future	208.53	207.5774	208.5286	207.5774	1,486.00
19/05/2021	R210 On 04-November-21			Bond Future	208.17	207.2076	208.1673	207.2076	0.00
19/05/2021	R210 On 03-February-22			Bond Future	210.66	209.6859	210.6558	209.6859	0.00
19/05/2021	R210 On 05-May-22			Bond Future	210.42	209.4388	210.4197	209.4388	0.00
19/05/2021	R212 On 05-August-21			Bond Future	172.13	172.0619	172.1347	172.0619	1,803.00
19/05/2021	R212 On 04-November-21			Bond Future	174.10	174.0280	174.0997	174.0280	0.00
19/05/2021	R213 On 05-August-21			Bond Future	9.66	86.7733	9.6606	86.7733	9,054.00
19/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6689	7	6689	7	0.00
19/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6357	6	6357	6	0.00
19/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3801	4	3801	4	0.00
19/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6647	7	6647	7	0.00
19/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6606	7	6606	7	0.00
19/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1475	1	1475	1	0.00
19/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	460	0	460	0	0.00
19/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1228	1	1228	1	0.00
19/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3255	3	3255	3	0.00
19/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	452	0	452	0	0.00
19/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	509	0	509	0	0.00
19/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	444	0	444	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
19/05/2021	R213 On 04-November-21			Bond Future	9.86	84.2140	9.8561	84.2140	0.00
19/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7318	7	7318	7	0.00
19/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7281	7	7281	7	0.00
19/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7355	7	7355	7	0.00
19/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1047	1	1047	1	0.00
19/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1036	1	1036	1	0.00
19/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1025	1	1025	1	0.00
19/05/2021	R213 On 03-February-22			Bond Future	10.06	85.2016	10.0629	85.2016	0.00
19/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	3998	4	3998	4	0.00
19/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2545	3	2545	3	0.00
19/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3468	3	3468	3	0.00
19/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1713	2	1713	2	220.00
19/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5287	5	5287	5	0.00
19/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1833	2	1833	2	430.00
19/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4220	4	4220	4	0.00
19/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	2951	3	2951	3	0.00
19/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	3943	4	3943	4	0.00
19/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3442	3	3442	3	0.00
19/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1210	1	1210	1	102.00
19/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3545	4	3545	4	0.00
19/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1017	1	1017	1	200.00
19/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3493	4	3493	4	0.00
19/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5514	6	5514	6	0.00
19/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2462	2	2462	2	220.00
19/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2580	3	2580	3	430.00
19/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3922	4	3922	4	0.00
19/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3870	4	3870	4	430.00
19/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6327	6	6327	6	0.00
19/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8061	8	8061	8	0.00
19/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5081	5	5081	5	200.00
19/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8845	9	8845	9	0.00
19/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3974	4	3974	4	0.00
19/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3496	4	3496	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
19/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4531	5	4531	5	102.00
19/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3264	3	3264	3	102.00
19/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3948	4	3948	4	0.00
19/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3449	3	3449	3	220.00
19/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6594	7	6594	7	0.00
19/05/2021	R213 On 05-May-22			Bond Future	10.27	82.6874	10.2712	82.6874	0.00
19/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5051	5	5051	5	0.00
19/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5081	5	5081	5	0.00
19/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5022	5	5022	5	0.00
19/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3216	3	3216	3	0.00
19/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3255	3	3255	3	0.00
19/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3236	3	3236	3	0.00
19/05/2021	R214 On 05-August-21			Bond Future	10.91	67.2475	10.9123	67.2475	17,880.00
19/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6625	6	6625	6	0.00
19/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6664	6	6664	6	0.00
19/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6587	6	6587	6	0.00
19/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	747	1	747	1	0.00
19/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	768	1	768	1	0.00
19/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	758	1	758	1	0.00
19/05/2021	R214 On 04-November-21			Bond Future	11.09	64.7219	11.0908	64.7219	0.00
19/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8287	8	8287	8	0.00
19/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8253	8	8253	8	0.00
19/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8218	8	8218	8	0.00
19/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1262	1	1262	1	0.00
19/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1238	1	1238	1	0.00
19/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1250	1	1250	1	0.00
19/05/2021	R214 On 03-February-22			Bond Future	11.28	65.4811	11.2775	65.4811	0.00
19/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4688	5	4688	5	0.00
19/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4659	5	4659	5	0.00
19/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4716	5	4716	5	0.00
19/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4054	4	4054	4	0.00
19/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4029	4	4029	4	0.00
19/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4004	4	4004	4	0.00

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19/05/2021	R214 On 05-May-22			Bond Future	11.46	62.9838	11.4623	62.9838	0.00
19/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5483	5	5483	5	0.00
19/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5454	5	5454	5	0.00
19/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5511	5	5511	5	0.00
19/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4064	4	4064	4	0.00
19/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4041	4	4041	4	0.00
19/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4019	4	4019	4	0.00
19/05/2021	R248 On 05-August-21			Bond Future	10.93	84.8002	10.9278	84.8002	171,899.00
19/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10509	10	10509	10	0.00
19/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10459	10	10459	10	0.00
19/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	622	1	622	1	0.00
19/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1689	2	1689	2	1,000.00
19/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10559	10	10559	10	0.00
19/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4150	4	4150	4	1,000.00
19/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1185	1	1185	1	1,300.00
19/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1976	2	1976	2	0.00
19/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2972	3	2972	3	1,300.00
19/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4395	5	4395	5	0.00
19/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3172	3	3172	3	0.00
19/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4871	5	4871	5	0.00
19/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	404	0	404	0	0.00
19/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2233	2	2233	2	0.00
19/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	397	0	397	0	0.00
19/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5929	6	5929	6	0.00
19/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7806	8	7806	8	0.00
19/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	391	0	391	0	0.00
19/05/2021	R248 On 04-November-21			Bond Future	11.11	81.3364	11.1068	81.3364	0.00
19/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11631	11	11631	11	0.00
19/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11586	11	11586	11	0.00
19/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11675	11	11675	11	0.00
19/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	953	1	953	1	0.00
19/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	973	1	973	1	0.00
19/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	963	1	963	1	0.00

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19/05/2021	R248 On 03-February-22			Bond Future	11.29	82.2905	11.2945	82.2905	0.00
19/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5636	5	5636	5	0.00
19/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5600	5	5600	5	0.00
19/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5564	5	5564	5	0.00
19/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4330	4	4330	4	0.00
19/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4389	5	4389	5	0.00
19/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4359	5	4359	5	0.00
19/05/2021	R248 On 05-May-22			Bond Future	11.48	78.8589	11.4805	78.8589	0.00
19/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6582	6	6582	6	0.00
19/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6545	6	6545	6	0.00
19/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6509	6	6509	6	0.00
19/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4514	5	4514	5	0.00
19/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4461	5	4461	5	0.00
19/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4488	5	4488	5	0.00