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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
20/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	2025 On 05-August-21			Bond Future	153.26	152.9690	153.2650	152.9690	5,368.00
20/05/2021	2025 On 04-November-21			Bond Future	155.01	154.7151	155.0140	154.7151	0.00
20/05/2021	2025 On 03-February-22			Bond Future	155.31	155.0061	155.3081	155.0061	0.00
20/05/2021	2025 On 05-May-22			Bond Future	157.20	156.8926	157.1980	156.8926	0.00
20/05/2021	2029 On 05-August-21			Bond Future	113.35	113.3270	113.3477	113.3270	3,031.00
20/05/2021	2029 On 04-November-21			Bond Future	113.49	113.4696	113.4902	113.4696	0.00
20/05/2021	2029 On 03-February-22			Bond Future	114.85	114.8260	114.8465	114.8260	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
20/05/2021	2029 On 05-May-22			Bond Future	115.07	115.0479	115.0686	115.0479	0.00
20/05/2021	2030 On 05-August-21			Bond Future	9.21	92.8129	9.2095	92.8129	99,193.00
20/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6811	6	6811	6	0.00
20/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	711	1	711	1	5,000.00
20/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3072	3	3072	3	0.00
20/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3977	4	3977	4	0.00
20/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6251	6	6251	6	0.00
20/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	124	0	124	0	200.00
20/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1519	1	1519	1	600.00
20/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6767	6	6767	6	0.00
20/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5607	5	5607	5	0.00
20/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1264	1	1264	1	479.00
20/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2906	3	2906	3	600.00
20/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14359	14	14359	14	0.00
20/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6724	6	6724	6	0.00
20/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1166	1	1166	1	200.00
20/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8973	9	8973	9	0.00
20/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	381	0	381	0	0.00
20/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4743	5	4743	5	0.00
20/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	7	0	7	0	600.00
20/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	465	1	465	1	200.00
20/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3580	4	3580	4	0.00
20/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	374	0	374	0	0.00
20/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1588	2	1588	2	0.00
20/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2969	3	2969	3	0.00
20/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1050	1	1050	1	479.00
20/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3393	4	3393	4	0.00
20/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1483	2	1483	2	5,000.00
20/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	589	1	589	1	479.00
20/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	367	0	367	0	0.00
20/05/2021	2030 On 04-November-21			Bond Future	9.40	93.8507	9.4012	93.8507	0.00
20/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1559	1	1559	1	300.00
20/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10469	10	10469	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
20/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7162	7	7162	7	0.00
20/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4537	4	4537	4	1,102.00
20/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7087	7	7087	7	0.00
20/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9729	9	9729	9	0.00
20/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2486	2	2486	2	1,102.00
20/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	832	1	832	1	300.00
20/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7124	7	7124	7	0.00
20/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	986	1	986	1	0.00
20/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	997	1	997	1	0.00
20/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5019	5	5019	5	0.00
20/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	341	0	341	0	300.00
20/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7150	7	7150	7	0.00
20/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3571	4	3571	4	0.00
20/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	974	1	974	1	0.00
20/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	435	0	435	0	1,102.00
20/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1916	2	1916	2	0.00
20/05/2021	2030 On 03-February-22			Bond Future	9.60	90.9465	9.6048	90.9465	0.00
20/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3510	3	3510	3	1,000.00
20/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7558	7	7558	7	0.00
20/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4004	4	4004	4	0.00
20/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3074	3	3074	3	0.00
20/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3099	3	3099	3	0.00
20/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1153	1	1153	1	101.00
20/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3124	3	3124	3	0.00
20/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1826	2	1826	2	1,000.00
20/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2880	3	2880	3	0.00
20/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4210	4	4210	4	101.00
20/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7722	8	7722	8	0.00
20/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3929	4	3929	4	0.00
20/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5839	6	5839	6	0.00
20/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3957	4	3957	4	0.00
20/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3984	4	3984	4	0.00
20/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3104	3	3104	3	101.00

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20/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1401	2	1401	2	1,000.00
20/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3535	4	3535	4	0.00
20/05/2021	2030 On 05-May-22			Bond Future	9.82	92.0334	9.8212	92.0334	0.00
20/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4936	5	4936	5	0.00
20/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4906	5	4906	5	0.00
20/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4965	5	4965	5	0.00
20/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3050	3	3050	3	0.00
20/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3088	3	3088	3	0.00
20/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3069	3	3069	3	0.00
20/05/2021	2032 On 05-August-21			Bond Future	9.97	91.3818	9.9696	91.3818	122,444.00
20/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8174	8	8174	8	0.00
20/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8128	8	8128	8	0.00
20/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8221	8	8221	8	0.00
20/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	361	0	361	0	0.00
20/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	374	0	374	0	0.00
20/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	367	0	367	0	0.00
20/05/2021	2032 On 04-November-21			Bond Future	10.17	88.2576	10.1712	88.2576	21.00
20/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1463	1	1463	1	700.00
20/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9200	9	9200	9	0.00
20/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13870	13	13870	13	0.00
20/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2541	2	2541	2	700.00
20/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9159	9	9159	9	0.00
20/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9118	9	9118	9	0.00
20/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	858	1	858	1	0.00
20/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	217	0	217	0	700.00
20/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	867	1	867	1	0.00
20/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	877	1	877	1	0.00
20/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4549	5	4549	5	0.00
20/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6528	7	6528	7	0.00
20/05/2021	2032 On 03-February-22			Bond Future	10.38	89.2925	10.3805	89.2925	0.00
20/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2174	2	2174	2	210.00
20/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5882	6	5882	6	0.00
20/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3983	4	3983	4	0.00

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20/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3404	3	3404	3	0.00
20/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1379	1	1379	1	97.00
20/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4274	4	4274	4	0.00
20/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1091	1	1091	1	198.00
20/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4244	4	4244	4	0.00
20/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6525	6	6525	6	0.00
20/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4514	4	4514	4	0.00
20/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4917	5	4917	5	0.00
20/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2588	2	2588	2	0.00
20/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4214	4	4214	4	0.00
20/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4185	4	4185	4	0.00
20/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2092	2	2092	2	400.00
20/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3964	4	3964	4	0.00
20/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3937	4	3937	4	0.00
20/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5877	6	5877	6	198.00
20/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9916	10	9916	10	0.00
20/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3364	4	3364	4	97.00
20/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3884	4	3884	4	198.00
20/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3679	4	3679	4	210.00
20/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4155	4	4155	4	400.00
20/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6755	7	6755	7	0.00
20/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2444	3	2444	3	210.00
20/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4771	5	4771	5	97.00
20/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8748	9	8748	9	0.00
20/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2758	3	2758	3	400.00
20/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6596	7	6596	7	0.00
20/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3910	4	3910	4	0.00
20/05/2021	2032 On 05-May-22			Bond Future	10.60	86.2127	10.5983	86.2127	0.00
20/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5763	5	5763	5	0.00
20/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5699	5	5699	5	0.00
20/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5731	5	5731	5	0.00
20/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3420	4	3420	4	0.00
20/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3440	4	3440	4	0.00

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20/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3400	4	3400	4	0.00
20/05/2021	2033 On 05-August-21			Bond Future	105.97	105.9528	105.9748	105.9528	9,629.00
20/05/2021	2033 On 04-November-21			Bond Future	105.96	105.9368	105.9587	105.9368	0.00
20/05/2021	2033 On 03-February-22			Bond Future	107.22	107.2030	107.2249	107.2030	0.00
20/05/2021	2033 On 05-May-22			Bond Future	107.27	107.2517	107.2738	107.2517	0.00
20/05/2021	2037 On 05-August-21			Bond Future	10.79	83.0733	10.7866	83.0733	127,966.00
20/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9205	9	9205	9	0.00
20/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9253	9	9253	9	0.00
20/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9301	9	9301	9	0.00
20/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	428	0	428	0	0.00
20/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	421	0	421	0	0.00
20/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	414	0	414	0	0.00
20/05/2021	2037 On 04-November-21			Bond Future	10.98	84.0023	10.9803	84.0023	0.00
20/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11261	11	11261	11	0.00
20/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	11219	11	11219	11	0.00
20/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9083	9	9083	9	0.00
20/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5792	6	5792	6	600.00
20/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11304	11	11304	11	0.00
20/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	793	1	793	1	0.00
20/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1356	1	1356	1	600.00
20/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2669	3	2669	3	0.00
20/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	801	1	801	1	0.00
20/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	784	1	784	1	0.00
20/05/2021	2037 On 03-February-22			Bond Future	11.18	80.7325	11.1844	80.7325	0.00
20/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5543	5	5543	5	0.00
20/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5509	5	5509	5	0.00
20/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5475	5	5475	5	0.00
20/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3819	4	3819	4	0.00
20/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3870	4	3870	4	0.00
20/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3845	4	3845	4	0.00
20/05/2021	2037 On 05-May-22			Bond Future	11.40	81.6977	11.3960	81.6977	0.00
20/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6493	6	6493	6	0.00
20/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6424	6	6424	6	0.00

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20/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6458	6	6458	6	0.00
20/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3911	4	3911	4	0.00
20/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3956	4	3956	4	0.00
20/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3933	4	3933	4	0.00
20/05/2021	2038 On 05-August-21			Bond Future	118.65	118.2285	118.6494	118.2285	7,713.00
20/05/2021	2038 On 04-November-21			Bond Future	120.00	119.5784	120.0035	119.5784	0.00
20/05/2021	2038 On 03-February-22			Bond Future	119.68	119.2546	119.6845	119.2546	0.00
20/05/2021	2038 On 05-May-22			Bond Future	121.14	120.7062	121.1412	120.7062	0.00
20/05/2021	2040 On 05-August-21			Bond Future	10.95	84.8604	10.9489	84.8604	85,293.00
20/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5480	5	5480	5	900.00
20/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	21076	21	21076	21	0.00
20/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10059	10	10059	10	0.00
20/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10009	10	10009	10	0.00
20/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9959	10	9959	10	0.00
20/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3371	3	3371	3	900.00
20/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2679	3	2679	3	0.00
20/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	413	0	413	0	0.00
20/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	426	0	426	0	0.00
20/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1491	2	1491	2	0.00
20/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	4	0	4	0	900.00
20/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	419	0	419	0	0.00
20/05/2021	2040 On 04-November-21			Bond Future	11.14	85.8095	11.1394	85.8095	0.00
20/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11562	11	11562	11	0.00
20/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11474	11	11474	11	0.00
20/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11518	11	11518	11	0.00
20/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	921	1	921	1	0.00
20/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	931	1	931	1	0.00
20/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	912	1	912	1	0.00
20/05/2021	2040 On 03-February-22			Bond Future	11.34	82.3106	11.3400	82.3106	0.00
20/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5633	6	5633	6	0.00
20/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5597	6	5597	6	0.00
20/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5669	6	5669	6	0.00
20/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4120	4	4120	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
20/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4092	4	4092	4	0.00
20/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4065	4	4065	4	0.00
20/05/2021	2040 On 05-May-22			Bond Future	11.55	83.2947	11.5475	83.2947	0.00
20/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6519	6	6519	6	0.00
20/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6484	6	6484	6	0.00
20/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6554	7	6554	7	0.00
20/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4248	4	4248	4	0.00
20/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4274	4	4274	4	0.00
20/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4300	4	4300	4	0.00
20/05/2021	2044 On 05-August-21			Bond Future	11.02	81.4370	11.0173	81.4370	60,776.00
20/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10262	10	10262	10	0.00
20/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10213	10	10213	10	0.00
20/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10311	10	10311	10	0.00
20/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	392	0	392	0	0.00
20/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	398	0	398	0	0.00
20/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	405	0	405	0	0.00
20/05/2021	2044 On 04-November-21			Bond Future	11.20	82.3478	11.2004	82.3478	0.00
20/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11246	11	11246	11	0.00
20/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11202	11	11202	11	0.00
20/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11289	11	11289	11	0.00
20/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	996	1	996	1	0.00
20/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1016	1	1016	1	0.00
20/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1006	1	1006	1	0.00
20/05/2021	2044 On 03-February-22			Bond Future	11.39	78.9335	11.3929	78.9335	0.00
20/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5603	6	5603	6	0.00
20/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5567	6	5567	6	0.00
20/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5532	5	5532	5	0.00
20/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4254	4	4254	4	0.00
20/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4226	4	4226	4	0.00
20/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4197	4	4197	4	0.00
20/05/2021	2044 On 05-May-22			Bond Future	11.59	79.8773	11.5917	79.8773	0.00
20/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6485	6	6485	6	0.00
20/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6451	6	6451	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
20/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6416	6	6416	6	0.00
20/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4427	4	4427	4	0.00
20/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4400	4	4400	4	0.00
20/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4374	4	4374	4	0.00
20/05/2021	2046 On 05-August-21			Bond Future	108.65	108.6303	108.6535	108.6303	16,718.00
20/05/2021	2046 On 04-November-21			Bond Future	108.08	108.0619	108.0848	108.0619	0.00
20/05/2021	2046 On 03-February-22			Bond Future	109.38	109.3538	109.3767	109.3538	0.00
20/05/2021	2046 On 05-May-22			Bond Future	108.86	108.8378	108.8609	108.8378	0.00
20/05/2021	2050 On 05-August-21			Bond Future	109.68	110.7020	109.6800	110.7020	11,209.00
20/05/2021	2050 On 04-November-21			Bond Future	110.93	111.9658	110.9315	111.9658	0.00
20/05/2021	2050 On 03-February-22			Bond Future	110.31	111.3551	110.3085	111.3551	0.00
20/05/2021	2050 On 05-May-22			Bond Future	111.65	112.7105	111.6509	112.7105	0.00
20/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	AL37 On 05-August-21			Index Future	792.98	790.6130	792.9820	790.6130	0.00
20/05/2021	AL37 On 04-November-21			Index Future	801.93	799.5370	801.9300	799.5370	0.00
20/05/2021	AL37 On 03-February-22			Index Future	811.32	808.9010	811.3200	808.9010	0.00
20/05/2021	AL37 On 05-May-22			Index Future	821.00	818.5540	821.0000	818.5540	0.00
20/05/2021	AL7T On 05-August-21			Index Future	893.18	889.0230	893.1760	889.0230	0.00
20/05/2021	AL7T On 04-November-21			Index Future	903.25	899.0580	903.2540	899.0580	0.00
20/05/2021	AL7T On 03-February-22			Index Future	913.83	909.5870	913.8300	909.5870	0.00
20/05/2021	AL7T On 05-May-22			Index Future	924.73	920.4410	924.7340	920.4410	0.00
20/05/2021	ALBI On 05-August-21			Index Future	785.83	783.8820	785.8310	783.8820	134.00
20/05/2021	ALBI On 04-November-21			Index Future	794.70	792.7300	794.6980	792.7300	0.00
20/05/2021	ALBI On 03-February-22			Index Future	804.00	802.0140	804.0030	802.0140	0.00
20/05/2021	ALBI On 05-May-22			Index Future	813.60	811.5840	813.5960	811.5840	0.00
20/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	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
20/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2021	ES33 On 05-August-21			Bond Future	11.50	77.1002	11.5020	77.1002	350.00
20/05/2021	ES33 On 04-November-21			Bond Future	11.74	74.2046	11.7440	74.2046	0.00
20/05/2021	ES33 On 03-February-22			Bond Future	12.00	75.0923	11.9996	75.0923	0.00
20/05/2021	ES33 On 05-May-22			Bond Future	12.26	72.2291	12.2599	72.2291	0.00
20/05/2021	ES42 On 05-August-21			Bond Future	12.00	75.7847	12.0004	75.7847	4,779.00
20/05/2021	ES42 On 04-November-21			Bond Future	12.23	72.3917	12.2302	72.3917	0.00
20/05/2021	ES42 On 03-February-22			Bond Future	12.46	73.2582	12.4649	73.2582	0.00
20/05/2021	ES42 On 05-May-22			Bond Future	12.71	69.8920	12.7125	69.8920	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
20/05/2021	GOVI On 05-August-21			GOVI	776.27	774.2950	776.2660	774.2950	989.00
20/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	571160	55	571160	55	0.00
20/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	571260	55	571260	55	0.00
20/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	571360	55	571360	55	0.00
20/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 04-November-21			GOVI	785.02	783.0350	785.0240	783.0350	0.00
20/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	566040	55	566040	55	0.00
20/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	566240	55	566240	55	0.00
20/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	566140	55	566140	55	0.00
20/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 03-February-22			GOVI	794.22	792.2050	794.2160	792.2050	0.00
20/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	14660	0	14660	0	0.00
20/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	14760	0	14760	0	0.00
20/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	14560	0	14560	0	0.00
20/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	1	0	1	0.00
20/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	1	0	1	0.00
20/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	1	0	1	0.00
20/05/2021	GOVI On 05-May-22			GOVI	803.69	801.6590	803.6930	801.6590	0.00
20/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	154530	13	154530	13	0.00
20/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	154630	13	154630	13	0.00
20/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	154430	13	154430	13	0.00
20/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2021	IGOV On 05-August-21			Index Future	289.83	290.3090	289.8250	290.3090	578.00
20/05/2021	IGOV On 04-November-21			Index Future	293.17	293.6570	293.1660	293.6570	16.00
20/05/2021	IGOV On 03-February-22			Index Future	296.67	297.1660	296.6690	297.1660	0.00
20/05/2021	IGOV On 05-May-22			Index Future	300.28	300.7810	300.2780	300.7810	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
20/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
20/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4200	89.4100	89.4200	0.00
20/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.7000	90.6900	90.7000	51.00
20/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1500	90.1300	90.1500	0.00
20/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3600	90.3300	90.3600	0.00
20/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5800	93.5400	93.5800	0.00
20/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1800	94.1400	94.1800	0.00
20/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.65	86.6900	86.6500	86.6900	0.00
20/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.32	92.3700	92.3200	92.3700	0.00
20/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.95	81.0700	80.9500	81.0700	0.00
20/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.58	77.7100	77.5800	77.7100	0.00
20/05/2021	IS10 On 15-June-26			Interest Rate Swap	76.07	76.2300	76.0700	76.2300	0.00
20/05/2021	IS10 On 21-September-26			Interest Rate Swap	78.17	78.3500	78.1700	78.3500	0.00
20/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.24	82.4500	82.2400	82.4500	0.00
20/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.79	81.0300	80.7900	81.0300	0.00
20/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.92	83.1800	82.9200	83.1800	0.00
20/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.75	89.0400	88.7500	89.0400	0.00
20/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.19	89.5000	89.1900	89.5000	0.00
20/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.27	82.6000	82.2700	82.6000	0.00
20/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.10	90.4500	90.1000	90.4500	0.00
20/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.2850	3.6750	96.2850	0.00
20/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2500	3.7150	96.2500	0.00
20/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2000	3.7490	96.2000	0.00
20/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.1750	3.7750	96.1750	30,000.00
20/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.0900	3.8600	96.0900	0.00
20/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.90	96.0850	3.9000	96.0850	0.00
20/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.02	95.9200	4.0200	95.9200	0.00
20/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.6250	4.2950	95.6250	0.00
20/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.62	95.2650	4.6200	95.2650	471.00
20/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.87	95.0500	4.8700	95.0500	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
20/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.7950	5.1450	94.7950	0.00
20/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.45	94.4950	5.4450	94.4950	0.00
20/05/2021	R023 On 05-August-21			Bond Future	4.91	107.5540	4.9088	107.5540	15,675.00
20/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	673	1	673	1	0.00
20/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	660	1	660	1	0.00
20/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	647	1	647	1	0.00
20/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	69	0	69	0	0.00
20/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	67	0	67	0	0.00
20/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	65	0	65	0	0.00
20/05/2021	R023 On 04-November-21			Bond Future	4.98	104.8477	4.9830	104.8477	0.00
20/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	285	0	285	0	0.00
20/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	279	0	279	0	0.00
20/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	272	0	272	0	0.00
20/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	379	0	379	0	0.00
20/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	372	0	372	0	0.00
20/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	366	0	366	0	0.00
20/05/2021	R023 On 03-February-22			Bond Future	5.06	106.0765	5.0571	106.0765	0.00
20/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	369	0	369	0	0.00
20/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	363	0	363	0	0.00
20/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	374	0	374	0	0.00
20/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	351	0	351	0	0.00
20/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	355	0	355	0	0.00
20/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	360	0	360	0	0.00
20/05/2021	R023 On 05-May-22			Bond Future	5.13	103.4327	5.1253	103.4327	0.00
20/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1016	1	1016	1	0.00
20/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1009	1	1009	1	0.00
20/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1022	1	1022	1	0.00
20/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	86	0	86	0	0.00
20/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	89	0	89	0	0.00
20/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	87	0	87	0	0.00
20/05/2021	R035 On 05-August-21			Bond Future	10.60	91.5543	10.6022	91.5543	92,165.00
20/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1195	1	1195	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3359	3	3359	3	0.00
20/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5861	6	5861	6	0.00
20/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1093	1	1093	1	100.00
20/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46421	47	46421	47	0.00
20/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2283	2	2283	2	100.00
20/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5080	5	5080	5	0.00
20/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	46655	47	46655	47	0.00
20/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46538	47	46538	47	0.00
20/05/2021	R035 On 04-November-21			Bond Future	10.81	88.1020	10.8069	88.1020	0.00
20/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5235	5	5235	5	0.00
20/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16453	16	16453	16	0.00
20/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7446	7	7446	7	0.00
20/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2227	2	2227	2	782.00
20/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10723	11	10723	11	0.00
20/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10680	11	10680	11	0.00
20/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3232	3	3232	3	0.00
20/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1944	2	1944	2	350.00
20/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1967	2	1967	2	400.00
20/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3292	3	3292	3	400.00
20/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10766	11	10766	11	0.00
20/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4800	5	4800	5	0.00
20/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3108	3	3108	3	782.00
20/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5965	6	5965	6	0.00
20/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	852	1	852	1	0.00
20/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1801	2	1801	2	782.00
20/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4478	5	4478	5	0.00
20/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6444	7	6444	7	0.00
20/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6489	7	6489	7	0.00
20/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4547	5	4547	5	350.00
20/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2814	3	2814	3	350.00
20/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	870	1	870	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
20/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	861	1	861	1	0.00
20/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	179	0	179	0	400.00
20/05/2021	R035 On 03-February-22			Bond Future	11.02	89.1348	11.0227	89.1348	0.00
20/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4641	5	4641	5	0.00
20/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7635	8	7635	8	0.00
20/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1430	1	1430	1	683.00
20/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5259	5	5259	5	0.00
20/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2111	2	2111	2	280.00
20/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2465	2	2465	2	200.00
20/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7047	7	7047	7	0.00
20/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2678	3	2678	3	1,600.00
20/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5396	5	5396	5	0.00
20/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4578	5	4578	5	0.00
20/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5782	6	5782	6	0.00
20/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3455	3	3455	3	0.00
20/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5225	5	5225	5	0.00
20/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5192	5	5192	5	0.00
20/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4001	4	4001	4	0.00
20/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3974	4	3974	4	0.00
20/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3583	4	3583	4	683.00
20/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3847	4	3847	4	200.00
20/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7306	7	7306	7	0.00
20/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2886	3	2886	3	280.00
20/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4475	5	4475	5	1,600.00
20/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6928	7	6928	7	0.00
20/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5773	6	5773	6	683.00
20/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10080	10	10080	10	0.00
20/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3948	4	3948	4	0.00
20/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2629	3	2629	3	1,800.00
20/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4534	5	4534	5	280.00
20/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8017	8	8017	8	0.00
20/05/2021	R035 On 05-May-22			Bond Future	11.24	85.7214	11.2381	85.7214	0.00
20/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6330	6	6330	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
20/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6295	6	6295	6	0.00
20/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6261	6	6261	6	0.00
20/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3984	4	3984	4	0.00
20/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3962	4	3962	4	0.00
20/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3939	4	3939	4	0.00
20/05/2021	R186 On 05-August-21			Bond Future	7.50	114.1414	7.4981	114.1414	91,820.00
20/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5355	5	5355	5	0.00
20/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5315	5	5315	5	0.00
20/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5275	5	5275	5	0.00
20/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	200	0	200	0	0.00
20/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	195	0	195	0	0.00
20/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	191	0	191	0	0.00
20/05/2021	R186 On 04-November-21			Bond Future	7.68	115.4169	7.6792	115.4169	0.00
20/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5346	5	5346	5	0.00
20/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3207	3	3207	3	0.00
20/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3149	3	3149	3	0.00
20/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2303	2	2303	2	0.00
20/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3178	3	3178	3	0.00
20/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1318	1	1318	1	0.00
20/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1333	1	1333	1	0.00
20/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1303	1	1303	1	0.00
20/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	604	1	604	1	15,177.00
20/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1898	2	1898	2	15,177.00
20/05/2021	R186 On 03-February-22			Bond Future	7.87	111.4869	7.8716	111.4869	0.00
20/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1343	1	1343	1	0.00
20/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1328	1	1328	1	0.00
20/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1358	1	1358	1	0.00
20/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3813	4	3813	4	0.00
20/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3869	4	3869	4	0.00
20/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3841	4	3841	4	0.00
20/05/2021	R186 On 05-May-22			Bond Future	8.08	112.8190	8.0812	112.8190	0.00
20/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3173	3	3173	3	0.00
20/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3150	3	3150	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
20/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3197	3	3197	3	0.00
20/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2246	2	2246	2	0.00
20/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2278	2	2278	2	0.00
20/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2262	2	2262	2	0.00
20/05/2021	R197 On 05-August-21			Bond Future	319.74	319.6963	319.7410	319.6963	1,751.00
20/05/2021	R197 On 04-November-21			Bond Future	323.39	323.3453	323.3892	323.3453	0.00
20/05/2021	R197 On 03-February-22			Bond Future	319.15	319.1053	319.1490	319.1053	0.00
20/05/2021	R197 On 05-May-22			Bond Future	323.03	322.9897	323.0336	322.9897	0.00
20/05/2021	R202 On 05-August-21			Bond Future	231.60	233.1810	231.5999	233.1810	9,325.00
20/05/2021	R202 On 04-November-21			Bond Future	234.24	235.8424	234.2424	235.8424	0.00
20/05/2021	R202 On 03-February-22			Bond Future	232.74	234.3563	232.7367	234.3563	0.00
20/05/2021	R202 On 05-May-22			Bond Future	235.57	237.2086	235.5691	237.2086	0.00
20/05/2021	R209 On 05-August-21			Bond Future	10.50	70.6970	10.5009	70.6970	27,983.00
20/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7320	7	7320	7	0.00
20/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7279	7	7279	7	0.00
20/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7361	7	7361	7	0.00
20/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	490	1	490	1	0.00
20/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	505	1	505	1	0.00
20/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	497	1	497	1	0.00
20/05/2021	R209 On 04-November-21			Bond Future	10.68	68.3466	10.6798	68.3466	4,375.00
20/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1085	1	1085	1	6,000.00
20/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8602	9	8602	9	0.00
20/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7954	8	7954	8	0.00
20/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3030	3	3030	3	0.00
20/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8638	9	8638	9	0.00
20/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8566	8	8566	8	0.00
20/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	982	1	982	1	0.00
20/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1190	1	1190	1	9,000.00
20/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	993	1	993	1	0.00
20/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1003	1	1003	1	0.00
20/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4034	4	4034	4	12,500.00
20/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8071	8	8071	8	0.00
20/05/2021	R209 On 03-February-22			Bond Future	10.86	69.1480	10.8638	69.1480	0.00

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20/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4626	5	4626	5	0.00
20/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4597	5	4597	5	0.00
20/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4568	5	4568	5	0.00
20/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3734	4	3734	4	0.00
20/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3710	4	3710	4	0.00
20/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3686	4	3686	4	0.00
20/05/2021	R209 On 05-May-22			Bond Future	11.05	66.8327	11.0530	66.8327	0.00
20/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5676	6	5676	6	0.00
20/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5646	6	5646	6	0.00
20/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5616	6	5616	6	0.00
20/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3677	4	3677	4	0.00
20/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3656	4	3656	4	0.00
20/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3636	4	3636	4	0.00
20/05/2021	R210 On 05-August-21			Bond Future	207.73	208.5286	207.7273	208.5286	1,486.00
20/05/2021	R210 On 04-November-21			Bond Future	207.36	208.1673	207.3561	208.1673	0.00
20/05/2021	R210 On 03-February-22			Bond Future	209.83	210.6558	209.8344	210.6558	0.00
20/05/2021	R210 On 05-May-22			Bond Future	209.59	210.4197	209.5881	210.4197	0.00
20/05/2021	R212 On 05-August-21			Bond Future	172.18	172.1347	172.1785	172.1347	1,803.00
20/05/2021	R212 On 04-November-21			Bond Future	174.14	174.0997	174.1435	174.0997	0.00
20/05/2021	R213 On 05-August-21			Bond Future	9.59	86.7522	9.5859	86.7522	9,054.00
20/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7038	7	7038	7	0.00
20/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6698	6	6698	6	0.00
20/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4074	4	4074	4	0.00
20/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6995	7	6995	7	0.00
20/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6952	7	6952	7	0.00
20/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1626	1	1626	1	0.00
20/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	396	0	396	0	0.00
20/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1091	1	1091	1	0.00
20/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2996	3	2996	3	0.00
20/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	390	0	390	0	0.00
20/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	440	1	440	1	0.00
20/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	383	0	383	0	0.00
20/05/2021	R213 On 04-November-21			Bond Future	9.78	84.1916	9.7784	84.1916	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
20/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7643	7	7643	7	0.00
20/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7605	7	7605	7	0.00
20/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7680	7	7680	7	0.00
20/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	957	1	957	1	0.00
20/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	946	1	946	1	0.00
20/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	936	1	936	1	0.00
20/05/2021	R213 On 03-February-22			Bond Future	9.98	85.1784	9.9818	85.1784	0.00
20/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4223	4	4223	4	0.00
20/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2714	3	2714	3	0.00
20/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3674	3	3674	3	0.00
20/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1842	2	1842	2	220.00
20/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5549	5	5549	5	0.00
20/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1969	2	1969	2	430.00
20/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4453	4	4453	4	0.00
20/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3138	3	3138	3	0.00
20/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4167	4	4167	4	0.00
20/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3648	3	3648	3	0.00
20/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1310	1	1310	1	102.00
20/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3754	4	3754	4	0.00
20/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1104	1	1104	1	200.00
20/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3701	3	3701	3	0.00
20/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5781	6	5781	6	0.00
20/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2311	2	2311	2	220.00
20/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2423	3	2423	3	430.00
20/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3710	4	3710	4	0.00
20/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3660	4	3660	4	430.00
20/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6044	6	6044	6	0.00
20/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7742	8	7742	8	0.00
20/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4832	5	4832	5	200.00
20/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8513	9	8513	9	0.00
20/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3761	4	3761	4	0.00
20/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3301	3	3301	3	200.00
20/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4299	5	4299	5	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3077	3	3077	3	102.00
20/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3736	4	3736	4	0.00
20/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3255	3	3255	3	220.00
20/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6304	7	6304	7	0.00
20/05/2021	R213 On 05-May-22			Bond Future	10.19	82.6637	10.1866	82.6637	0.00
20/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5301	5	5301	5	0.00
20/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5331	5	5331	5	0.00
20/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5271	5	5271	5	0.00
20/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3043	3	3043	3	0.00
20/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3080	3	3080	3	0.00
20/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3061	3	3061	3	0.00
20/05/2021	R214 On 05-August-21			Bond Future	10.89	67.5174	10.8897	67.5174	17,880.00
20/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6720	7	6720	7	0.00
20/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6759	7	6759	7	0.00
20/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6681	7	6681	7	0.00
20/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	712	1	712	1	0.00
20/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	732	1	732	1	0.00
20/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	722	1	722	1	0.00
20/05/2021	R214 On 04-November-21			Bond Future	11.07	64.9941	11.0673	64.9941	0.00
20/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8383	8	8383	8	0.00
20/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8348	8	8348	8	0.00
20/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8314	8	8314	8	0.00
20/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1226	1	1226	1	0.00
20/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1203	1	1203	1	0.00
20/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1215	1	1215	1	0.00
20/05/2021	R214 On 03-February-22			Bond Future	11.25	65.7560	11.2531	65.7560	0.00
20/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4753	5	4753	5	0.00
20/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4725	5	4725	5	0.00
20/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4782	5	4782	5	0.00
20/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3987	4	3987	4	0.00
20/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3962	4	3962	4	0.00
20/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3937	4	3937	4	0.00
20/05/2021	R214 On 05-May-22			Bond Future	11.44	63.2617	11.4371	63.2617	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
20/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5555	5	5555	5	0.00
20/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5526	5	5526	5	0.00
20/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5583	6	5583	6	0.00
20/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4002	4	4002	4	0.00
20/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3980	4	3980	4	0.00
20/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3958	4	3958	4	0.00
20/05/2021	R248 On 05-August-21			Bond Future	10.92	85.1407	10.9154	85.1407	171,899.00
20/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10581	11	10581	11	0.00
20/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10530	10	10530	10	0.00
20/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	625	1	625	1	0.00
20/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1703	2	1703	2	1,000.00
20/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10631	11	10631	11	0.00
20/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4186	4	4186	4	1,000.00
20/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1194	1	1194	1	1,300.00
20/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	1992	2	1992	2	0.00
20/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	2997	3	2997	3	1,300.00
20/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4322	4	4322	4	0.00
20/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3109	3	3109	3	0.00
20/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4796	5	4796	5	0.00
20/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	386	0	386	0	0.00
20/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2180	2	2180	2	0.00
20/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	380	0	380	0	0.00
20/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5850	6	5850	6	0.00
20/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7721	8	7721	8	0.00
20/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	374	0	374	0	0.00
20/05/2021	R248 On 04-November-21			Bond Future	11.09	81.6798	11.0940	81.6798	0.00
20/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11699	12	11699	12	0.00
20/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11655	12	11655	12	0.00
20/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11743	12	11743	12	0.00
20/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	932	1	932	1	0.00
20/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	952	1	952	1	0.00
20/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	942	1	942	1	0.00
20/05/2021	R248 On 03-February-22			Bond Future	11.28	82.6374	11.2812	82.6374	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
20/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5679	6	5679	6	0.00
20/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5642	6	5642	6	0.00
20/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5606	6	5606	6	0.00
20/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4282	4	4282	4	0.00
20/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4340	4	4340	4	0.00
20/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4311	4	4311	4	0.00
20/05/2021	R248 On 05-May-22			Bond Future	11.47	79.2095	11.4666	79.2095	0.00
20/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6629	7	6629	7	0.00
20/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6592	7	6592	7	0.00
20/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6555	7	6555	7	0.00
20/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4469	5	4469	5	0.00
20/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4417	4	4417	4	0.00
20/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4443	4	4443	4	0.00