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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
21/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	2025 On 05-August-21			Bond Future	153.40	153.2650	153.3978	153.2650	5,368.00
21/05/2021	2025 On 04-November-21			Bond Future	155.15	155.0140	155.1477	155.0140	0.00
21/05/2021	2025 On 03-February-22			Bond Future	155.44	155.3081	155.4431	155.3081	0.00
21/05/2021	2025 On 05-May-22			Bond Future	157.33	157.1980	157.3345	157.1980	0.00
21/05/2021	2029 On 05-August-21			Bond Future	113.86	113.3477	113.8577	113.3477	3,031.00
21/05/2021	2029 On 04-November-21			Bond Future	114.01	113.4902	114.0055	113.4902	0.00
21/05/2021	2029 On 03-February-22			Bond Future	115.37	114.8465	115.3677	114.8465	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
21/05/2021	2029 On 05-May-22			Bond Future	115.60	115.0686	115.5960	115.0686	0.00
21/05/2021	2030 On 05-August-21			Bond Future	9.14	93.2268	9.1397	93.2268	99,151.00
21/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7146	7	7146	7	0.00
21/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	796	1	796	1	5,000.00
21/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3305	3	3305	3	0.00
21/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4245	4	4245	4	0.00
21/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6575	6	6575	6	0.00
21/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	143	0	143	0	200.00
21/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1668	2	1668	2	600.00
21/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7101	7	7101	7	0.00
21/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5918	6	5918	6	0.00
21/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1394	1	1394	1	479.00
21/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3132	3	3132	3	600.00
21/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14744	14	14744	14	0.00
21/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7057	7	7057	7	0.00
21/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1289	1	1289	1	200.00
21/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8606	9	8606	9	0.00
21/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	327	0	327	0	0.00
21/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4441	5	4441	5	0.00
21/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	5	0	5	0	600.00
21/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	402	0	402	0	200.00
21/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3316	4	3316	4	0.00
21/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	321	0	321	0	0.00
21/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1427	2	1427	2	0.00
21/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2730	3	2730	3	0.00
21/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	931	1	931	1	479.00
21/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3136	3	3136	3	0.00
21/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1330	1	1330	1	5,000.00
21/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	513	1	513	1	479.00
21/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	315	0	315	0	0.00
21/05/2021	2030 On 04-November-21			Bond Future	9.33	94.2688	9.3284	94.2688	0.00
21/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1686	2	1686	2	300.00
21/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10824	10	10824	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
21/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7469	7	7469	7	0.00
21/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4786	5	4786	5	1,102.00
21/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7393	7	7393	7	0.00
21/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10076	10	10076	10	0.00
21/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2660	2	2660	2	1,102.00
21/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	910	1	910	1	300.00
21/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7431	7	7431	7	0.00
21/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	901	1	901	1	0.00
21/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	912	1	912	1	0.00
21/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4754	5	4754	5	0.00
21/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	305	0	305	0	300.00
21/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6838	7	6838	7	0.00
21/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3355	4	3355	4	0.00
21/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	890	1	890	1	0.00
21/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	391	0	391	0	1,102.00
21/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1774	2	1774	2	0.00
21/05/2021	2030 On 03-February-22			Bond Future	9.53	91.3693	9.5286	91.3693	0.00
21/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3712	4	3712	4	1,000.00
21/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7857	8	7857	8	0.00
21/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4222	4	4222	4	0.00
21/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3260	3	3260	3	0.00
21/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3286	3	3286	3	0.00
21/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1246	1	1246	1	101.00
21/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3312	3	3312	3	0.00
21/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1957	2	1957	2	1,000.00
21/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3058	3	3058	3	0.00
21/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3993	4	3993	4	101.00
21/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7419	8	7419	8	0.00
21/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3722	4	3722	4	0.00
21/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5575	6	5575	6	0.00
21/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3748	4	3748	4	0.00
21/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3775	4	3775	4	0.00
21/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2927	3	2927	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1304	1	1304	1	1,000.00
21/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3342	4	3342	4	0.00
21/05/2021	2030 On 05-May-22			Bond Future	9.74	92.4611	9.7413	92.4611	0.00
21/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5171	5	5171	5	0.00
21/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5141	5	5141	5	0.00
21/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5202	5	5202	5	0.00
21/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2887	3	2887	3	0.00
21/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2923	3	2923	3	0.00
21/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2905	3	2905	3	0.00
21/05/2021	2032 On 05-August-21			Bond Future	9.90	91.8578	9.9000	91.8578	122,444.00
21/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8541	8	8541	8	0.00
21/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8494	8	8494	8	0.00
21/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8588	8	8588	8	0.00
21/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	311	0	311	0	0.00
21/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	323	0	323	0	0.00
21/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	317	0	317	0	0.00
21/05/2021	2032 On 04-November-21			Bond Future	10.10	88.7387	10.0988	88.7387	21.00
21/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1582	1	1582	1	700.00
21/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9548	9	9548	9	0.00
21/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14267	14	14267	14	0.00
21/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2715	3	2715	3	700.00
21/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9506	9	9506	9	0.00
21/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9464	9	9464	9	0.00
21/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	785	1	785	1	0.00
21/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	193	0	193	0	700.00
21/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	794	1	794	1	0.00
21/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	803	1	803	1	0.00
21/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4302	5	4302	5	0.00
21/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6225	7	6225	7	0.00
21/05/2021	2032 On 03-February-22			Bond Future	10.31	89.7789	10.3051	89.7789	0.00
21/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2319	2	2319	2	210.00
21/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6151	6	6151	6	0.00
21/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4198	4	4198	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
21/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3599	3	3599	3	0.00
21/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1483	1	1483	1	97.00
21/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4498	4	4498	4	0.00
21/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1177	1	1177	1	198.00
21/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4468	4	4468	4	0.00
21/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6807	7	6807	7	0.00
21/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4746	5	4746	5	0.00
21/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5161	5	5161	5	0.00
21/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2751	3	2751	3	0.00
21/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4437	4	4437	4	0.00
21/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4407	4	4407	4	0.00
21/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2234	2	2234	2	400.00
21/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3760	4	3760	4	0.00
21/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3734	4	3734	4	0.00
21/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5615	6	5615	6	198.00
21/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9576	10	9576	10	0.00
21/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3182	3	3182	3	97.00
21/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3683	4	3683	4	198.00
21/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3485	4	3485	4	210.00
21/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3944	4	3944	4	400.00
21/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6471	7	6471	7	0.00
21/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2301	2	2301	2	210.00
21/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4540	5	4540	5	97.00
21/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8425	9	8425	9	0.00
21/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2600	3	2600	3	400.00
21/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6315	7	6315	7	0.00
21/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3708	4	3708	4	0.00
21/05/2021	2032 On 05-May-22			Bond Future	10.52	86.7048	10.5195	86.7048	0.00
21/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6022	6	6022	6	0.00
21/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5956	6	5956	6	0.00
21/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5989	6	5989	6	0.00
21/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3248	3	3248	3	0.00
21/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3267	3	3267	3	0.00

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21/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3228	3	3228	3	0.00
21/05/2021	2033 On 05-August-21			Bond Future	106.65	105.9748	106.6466	105.9748	9,629.00
21/05/2021	2033 On 04-November-21			Bond Future	106.64	105.9587	106.6378	105.9587	0.00
21/05/2021	2033 On 03-February-22			Bond Future	107.91	107.2249	107.9119	107.2249	0.00
21/05/2021	2033 On 05-May-22			Bond Future	107.97	107.2738	107.9690	107.2738	0.00
21/05/2021	2037 On 05-August-21			Bond Future	10.74	83.2222	10.7378	83.2222	128,223.00
21/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9480	9	9480	9	0.00
21/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9528	9	9528	9	0.00
21/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9577	9	9577	9	0.00
21/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	386	0	386	0	0.00
21/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	379	0	379	0	0.00
21/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	373	0	373	0	0.00
21/05/2021	2037 On 04-November-21			Bond Future	10.93	84.1526	10.9296	84.1526	0.00
21/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11533	11	11533	11	0.00
21/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	11489	11	11489	11	0.00
21/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9329	9	9329	9	0.00
21/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5989	6	5989	6	600.00
21/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11576	11	11576	11	0.00
21/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	743	1	743	1	0.00
21/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1282	1	1282	1	600.00
21/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2546	3	2546	3	0.00
21/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	751	1	751	1	0.00
21/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	735	1	735	1	0.00
21/05/2021	2037 On 03-February-22			Bond Future	11.13	80.8843	11.1316	80.8843	0.00
21/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5726	6	5726	6	0.00
21/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5691	6	5691	6	0.00
21/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5657	5	5657	5	0.00
21/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3679	4	3679	4	0.00
21/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3728	4	3728	4	0.00
21/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3703	4	3703	4	0.00
21/05/2021	2037 On 05-May-22			Bond Future	11.34	81.8512	11.3411	81.8512	0.00
21/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6687	6	6687	6	0.00
21/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6618	6	6618	6	0.00

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21/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6653	6	6653	6	0.00
21/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3778	4	3778	4	0.00
21/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3821	4	3821	4	0.00
21/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3800	4	3800	4	0.00
21/05/2021	2038 On 05-August-21			Bond Future	119.07	118.6494	119.0716	118.6494	7,713.00
21/05/2021	2038 On 04-November-21			Bond Future	120.43	120.0035	120.4301	120.0035	0.00
21/05/2021	2038 On 03-February-22			Bond Future	120.12	119.6845	120.1160	119.6845	0.00
21/05/2021	2038 On 05-May-22			Bond Future	121.58	121.1412	121.5778	121.1412	0.00
21/05/2021	2040 On 05-August-21			Bond Future	10.89	84.9474	10.8949	84.9474	85,293.00
21/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5732	5	5732	5	900.00
21/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	21449	21	21449	21	0.00
21/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10388	10	10388	10	0.00
21/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10337	10	10337	10	0.00
21/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	10287	10	10287	10	0.00
21/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3562	3	3562	3	900.00
21/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2496	3	2496	3	0.00
21/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	367	0	367	0	0.00
21/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	380	0	380	0	0.00
21/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1370	1	1370	1	0.00
21/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	3	0	3	0	900.00
21/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	374	0	374	0	0.00
21/05/2021	2040 On 04-November-21			Bond Future	11.08	85.8971	11.0834	85.8971	0.00
21/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11879	12	11879	12	0.00
21/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11834	12	11834	12	0.00
21/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11790	11	11790	11	0.00
21/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	869	1	869	1	0.00
21/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	860	1	860	1	0.00
21/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	851	1	851	1	0.00
21/05/2021	2040 On 03-February-22			Bond Future	11.28	82.3991	11.2817	82.3991	0.00
21/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5848	6	5848	6	0.00
21/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5811	6	5811	6	0.00
21/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5884	6	5884	6	0.00
21/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3952	4	3952	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
21/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3925	4	3925	4	0.00
21/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3898	4	3898	4	0.00
21/05/2021	2040 On 05-May-22			Bond Future	11.49	83.3842	11.4868	83.3842	0.00
21/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6745	7	6745	7	0.00
21/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6709	6	6709	6	0.00
21/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6781	7	6781	7	0.00
21/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4089	4	4089	4	0.00
21/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4113	4	4113	4	0.00
21/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4139	4	4139	4	0.00
21/05/2021	2044 On 05-August-21			Bond Future	10.95	81.5242	10.9479	81.5242	60,743.00
21/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10694	10	10694	10	0.00
21/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10644	10	10644	10	0.00
21/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10744	10	10744	10	0.00
21/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	340	0	340	0	0.00
21/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	345	0	345	0	0.00
21/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	351	0	351	0	0.00
21/05/2021	2044 On 04-November-21			Bond Future	11.13	82.4356	11.1282	82.4356	0.00
21/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11654	11	11654	11	0.00
21/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11611	11	11611	11	0.00
21/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11698	11	11698	11	0.00
21/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	915	1	915	1	0.00
21/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	934	1	934	1	0.00
21/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	924	1	924	1	0.00
21/05/2021	2044 On 03-February-22			Bond Future	11.32	79.0222	11.3178	79.0222	0.00
21/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5884	6	5884	6	0.00
21/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5847	6	5847	6	0.00
21/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5811	6	5811	6	0.00
21/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4037	4	4037	4	0.00
21/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4009	4	4009	4	0.00
21/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3982	4	3982	4	0.00
21/05/2021	2044 On 05-May-22			Bond Future	11.51	79.9669	11.5135	79.9669	0.00
21/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6780	6	6780	6	0.00
21/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6745	6	6745	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
21/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6709	6	6709	6	0.00
21/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4218	4	4218	4	0.00
21/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4193	4	4193	4	0.00
21/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4167	4	4167	4	0.00
21/05/2021	2046 On 05-August-21			Bond Future	108.86	108.6535	108.8619	108.6535	16,718.00
21/05/2021	2046 On 04-November-21			Bond Future	108.30	108.0848	108.2952	108.0848	0.00
21/05/2021	2046 On 03-February-22			Bond Future	109.59	109.3767	109.5896	109.3767	0.00
21/05/2021	2046 On 05-May-22			Bond Future	109.08	108.8609	109.0761	108.8609	0.00
21/05/2021	2050 On 05-August-21			Bond Future	111.17	109.6800	111.1723	109.6800	11,209.00
21/05/2021	2050 On 04-November-21			Bond Future	112.44	110.9315	112.4405	110.9315	0.00
21/05/2021	2050 On 03-February-22			Bond Future	111.84	110.3085	111.8352	110.3085	0.00
21/05/2021	2050 On 05-May-22			Bond Future	113.20	111.6509	113.1961	111.6509	0.00
21/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	AL37 On 05-August-21			Index Future	794.69	792.9820	794.6940	792.9820	0.00
21/05/2021	AL37 On 04-November-21			Index Future	803.66	801.9300	803.6580	801.9300	0.00
21/05/2021	AL37 On 03-February-22			Index Future	813.07	811.3200	813.0660	811.3200	0.00
21/05/2021	AL37 On 05-May-22			Index Future	822.77	821.0000	822.7670	821.0000	0.00
21/05/2021	AL7T On 05-August-21			Index Future	896.86	893.1760	896.8580	893.1760	0.00
21/05/2021	AL7T On 04-November-21			Index Future	906.97	903.2540	906.9740	903.2540	0.00
21/05/2021	AL7T On 03-February-22			Index Future	917.59	913.8300	917.5930	913.8300	0.00
21/05/2021	AL7T On 05-May-22			Index Future	928.54	924.7340	928.5400	924.7340	0.00
21/05/2021	ALBI On 05-August-21			Index Future	788.65	785.8310	788.6510	785.8310	134.00
21/05/2021	ALBI On 04-November-21			Index Future	797.55	794.6980	797.5470	794.6980	0.00
21/05/2021	ALBI On 03-February-22			Index Future	806.88	804.0030	806.8840	804.0030	0.00
21/05/2021	ALBI On 05-May-22			Index Future	816.51	813.5960	816.5110	813.5960	0.00
21/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	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
21/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2021	ES33 On 05-August-21			Bond Future	11.44	77.2225	11.4424	77.2225	350.00
21/05/2021	ES33 On 04-November-21			Bond Future	11.68	74.3281	11.6819	74.3281	0.00
21/05/2021	ES33 On 03-February-22			Bond Future	11.93	75.2171	11.9348	75.2171	0.00
21/05/2021	ES33 On 05-May-22			Bond Future	12.19	72.3553	12.1923	72.3553	0.00
21/05/2021	ES42 On 05-August-21			Bond Future	11.95	75.9215	11.9460	75.9215	4,779.00
21/05/2021	ES42 On 04-November-21			Bond Future	12.17	72.5298	12.1735	72.5298	0.00
21/05/2021	ES42 On 03-February-22			Bond Future	12.41	73.3978	12.4057	73.3978	0.00
21/05/2021	ES42 On 05-May-22			Bond Future	12.65	70.0332	12.6506	70.0332	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
21/05/2021	GOVI On 05-August-21			GOVI	779.04	776.2660	779.0430	776.2660	989.00
21/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	598930	57	598930	57	0.00
21/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	599030	57	599030	57	0.00
21/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	599130	57	599130	57	0.00
21/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 04-November-21			GOVI	787.83	785.0240	787.8310	785.0240	0.00
21/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	594110	57	594110	57	0.00
21/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	594310	57	594310	57	0.00
21/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	594210	57	594210	57	0.00
21/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 03-February-22			GOVI	797.05	794.2160	797.0540	794.2160	0.00
21/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	43040	1	43040	1	0.00
21/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	43140	1	43140	1	0.00
21/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	42940	1	42940	1	0.00
21/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 05-May-22			GOVI	806.56	803.6930	806.5630	803.6930	0.00
21/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	183230	15	183230	15	0.00
21/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	183330	15	183330	15	0.00
21/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	183130	15	183130	15	0.00
21/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2021	IGOV On 05-August-21			Index Future	290.95	289.8250	290.9530	289.8250	578.00
21/05/2021	IGOV On 04-November-21			Index Future	294.31	293.1660	294.3060	293.1660	16.00
21/05/2021	IGOV On 03-February-22			Index Future	297.82	296.6690	297.8220	296.6690	0.00
21/05/2021	IGOV On 05-May-22			Index Future	301.45	300.2780	301.4450	300.2780	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
21/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
21/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4100	89.4200	89.4100	0.00
21/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
21/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3300	90.3300	90.3300	0.00
21/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5400	93.5400	93.5400	0.00
21/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.13	94.1400	94.1300	94.1400	0.00
21/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.64	86.6500	86.6400	86.6500	0.00
21/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.31	92.3200	92.3100	92.3200	0.00
21/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.74	80.9500	80.7400	80.9500	0.00
21/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.33	77.5800	77.3300	77.5800	0.00
21/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.80	76.0700	75.8000	76.0700	0.00
21/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.87	78.1700	77.8700	78.1700	0.00
21/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.92	82.2400	81.9200	82.2400	0.00
21/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.46	80.7900	80.4600	80.7900	0.00
21/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.57	82.9200	82.5700	82.9200	0.00
21/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.39	88.7500	88.3900	88.7500	0.00
21/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.81	89.1900	88.8100	89.1900	0.00
21/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.86	82.2700	81.8600	82.2700	0.00
21/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.68	90.1000	89.6800	90.1000	0.00
21/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.3250	3.7050	96.3250	0.00
21/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2850	3.7120	96.2850	0.00
21/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2510	3.7600	96.2510	0.00
21/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2250	3.7850	96.2250	30,000.00
21/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1400	3.8600	96.1400	0.00
21/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.1000	3.8900	96.1000	0.00
21/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9800	4.0300	95.9800	0.00
21/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7050	4.2750	95.7050	0.00
21/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.59	95.3800	4.5900	95.3800	471.00
21/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	95.1300	4.8500	95.1300	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
21/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.14	94.8550	5.1350	94.8550	0.00
21/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.44	94.5550	5.4350	94.5550	0.00
21/05/2021	R023 On 05-August-21			Bond Future	4.92	107.6517	4.9250	107.6517	15,675.00
21/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	652	1	652	1	0.00
21/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	639	1	639	1	0.00
21/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	626	1	626	1	0.00
21/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	72	0	72	0	0.00
21/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	70	0	70	0	0.00
21/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	68	0	68	0	0.00
21/05/2021	R023 On 04-November-21			Bond Future	5.00	104.9461	5.0027	104.9461	0.00
21/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	273	0	273	0	0.00
21/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	266	0	266	0	0.00
21/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	260	0	260	0	0.00
21/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	392	0	392	0	0.00
21/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	385	0	385	0	0.00
21/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	379	0	379	0	0.00
21/05/2021	R023 On 03-February-22			Bond Future	5.08	106.1758	5.0819	106.1758	0.00
21/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	355	0	355	0	0.00
21/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	349	0	349	0	0.00
21/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	361	0	361	0	0.00
21/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	363	0	363	0	0.00
21/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	372	0	372	0	0.00
21/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	367	0	367	0	0.00
21/05/2021	R023 On 05-May-22			Bond Future	5.16	103.5331	5.1583	103.5331	0.00
21/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	994	1	994	1	0.00
21/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	987	1	987	1	0.00
21/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1000	1	1000	1	0.00
21/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	90	0	90	0	0.00
21/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	93	0	93	0	0.00
21/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	92	0	92	0	0.00
21/05/2021	R035 On 05-August-21			Bond Future	10.56	91.6695	10.5585	91.6695	92,165.00
21/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/05/2021	R035 On 05-August-21	5.29	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
21/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3507	3	3507	3	0.00
21/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1266	1	1266	1	100.00
21/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6063	6	6063	6	0.00
21/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1012	1	1012	1	100.00
21/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46138	46	46138	46	0.00
21/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2148	2	2148	2	100.00
21/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4867	5	4867	5	0.00
21/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	46371	47	46371	47	0.00
21/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46255	47	46255	47	0.00
21/05/2021	R035 On 04-November-21			Bond Future	10.76	88.2181	10.7615	88.2181	0.00
21/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5402	5	5402	5	0.00
21/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16725	16	16725	16	0.00
21/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7646	7	7646	7	0.00
21/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2323	2	2323	2	782.00
21/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10960	11	10960	11	0.00
21/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10917	11	10917	11	0.00
21/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3356	3	3356	3	0.00
21/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2031	2	2031	2	350.00
21/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2055	2	2055	2	400.00
21/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3417	3	3417	3	400.00
21/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4959	5	4959	5	0.00
21/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11004	11	11004	11	0.00
21/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	803	1	803	1	0.00
21/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2981	3	2981	3	782.00
21/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5775	6	5775	6	0.00
21/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1715	2	1715	2	782.00
21/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4318	4	4318	4	0.00
21/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6246	6	6246	6	0.00
21/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4385	5	4385	5	350.00
21/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6290	6	6290	6	0.00
21/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2695	3	2695	3	350.00
21/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	821	1	821	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
21/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	812	1	812	1	0.00
21/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	165	0	165	0	400.00
21/05/2021	R035 On 03-February-22			Bond Future	10.98	89.2521	10.9754	89.2521	0.00
21/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4788	5	4788	5	0.00
21/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7827	8	7827	8	0.00
21/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1494	1	1494	1	683.00
21/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5416	5	5416	5	0.00
21/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2197	2	2197	2	280.00
21/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2780	3	2780	3	1,600.00
21/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5556	5	5556	5	0.00
21/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2561	2	2561	2	200.00
21/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7231	7	7231	7	0.00
21/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4723	5	4723	5	0.00
21/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5948	6	5948	6	0.00
21/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5349	5	5349	5	0.00
21/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3576	3	3576	3	0.00
21/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5383	5	5383	5	0.00
21/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3842	4	3842	4	0.00
21/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3868	4	3868	4	0.00
21/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3461	4	3461	4	683.00
21/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2781	3	2781	3	280.00
21/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3718	4	3718	4	200.00
21/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7113	7	7113	7	0.00
21/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4332	4	4332	4	1,600.00
21/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6741	7	6741	7	0.00
21/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5605	6	5605	6	683.00
21/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9854	10	9854	10	0.00
21/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3817	4	3817	4	0.00
21/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2532	3	2532	3	1,800.00
21/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4390	5	4390	5	280.00
21/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7815	8	7815	8	0.00
21/05/2021	R035 On 05-May-22			Bond Future	11.19	85.8399	11.1889	85.8399	0.00
21/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6500	6	6500	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
21/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6466	6	6466	6	0.00
21/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6431	6	6431	6	0.00
21/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3862	4	3862	4	0.00
21/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3839	4	3839	4	0.00
21/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3817	4	3817	4	0.00
21/05/2021	R186 On 05-August-21			Bond Future	7.44	114.4971	7.4434	114.4971	91,820.00
21/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5584	5	5584	5	0.00
21/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5544	5	5544	5	0.00
21/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5504	5	5504	5	0.00
21/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	171	0	171	0	0.00
21/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	167	0	167	0	0.00
21/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	163	0	163	0	0.00
21/05/2021	R186 On 04-November-21			Bond Future	7.62	115.7762	7.6211	115.7762	0.00
21/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5554	5	5554	5	0.00
21/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3372	3	3372	3	0.00
21/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2440	2	2440	2	0.00
21/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3342	3	3342	3	0.00
21/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3312	3	3312	3	0.00
21/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1236	1	1236	1	0.00
21/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1222	1	1222	1	0.00
21/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1208	1	1208	1	0.00
21/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	552	1	552	1	15,177.00
21/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1775	2	1775	2	15,177.00
21/05/2021	R186 On 03-February-22			Bond Future	7.81	111.8501	7.8096	111.8501	0.00
21/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1432	1	1432	1	0.00
21/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1416	1	1416	1	0.00
21/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1448	1	1448	1	0.00
21/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3640	4	3640	4	0.00
21/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3695	4	3695	4	0.00
21/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3667	4	3667	4	0.00
21/05/2021	R186 On 05-May-22			Bond Future	8.01	113.1863	8.0150	113.1863	0.00
21/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3322	3	3322	3	0.00
21/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3298	3	3298	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
21/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3346	3	3346	3	0.00
21/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2129	2	2129	2	0.00
21/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2160	2	2160	2	0.00
21/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2145	2	2145	2	0.00
21/05/2021	R197 On 05-August-21			Bond Future	320.17	319.7410	320.1688	319.7410	1,751.00
21/05/2021	R197 On 04-November-21			Bond Future	323.82	323.3892	323.8209	323.3892	0.00
21/05/2021	R197 On 03-February-22			Bond Future	319.59	319.1490	319.5851	319.1490	0.00
21/05/2021	R197 On 05-May-22			Bond Future	323.47	323.0336	323.4746	323.0336	0.00
21/05/2021	R202 On 05-August-21			Bond Future	231.65	231.5999	231.6494	231.5999	9,325.00
21/05/2021	R202 On 04-November-21			Bond Future	234.29	234.2424	234.2918	234.2424	0.00
21/05/2021	R202 On 03-February-22			Bond Future	232.79	232.7367	232.7860	232.7367	0.00
21/05/2021	R202 On 05-May-22			Bond Future	235.62	235.5691	235.6188	235.5691	0.00
21/05/2021	R209 On 05-August-21			Bond Future	10.44	70.8250	10.4422	70.8250	28,547.00
21/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7600	7	7600	7	0.00
21/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7559	7	7559	7	0.00
21/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7642	7	7642	7	0.00
21/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	437	0	437	0	0.00
21/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	451	1	451	1	0.00
21/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	444	0	444	0	0.00
21/05/2021	R209 On 04-November-21			Bond Future	10.62	68.4757	10.6190	68.4757	4,375.00
21/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1158	1	1158	1	6,000.00
21/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8873	9	8873	9	0.00
21/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8215	8	8215	8	0.00
21/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3184	3	3184	3	0.00
21/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8910	9	8910	9	0.00
21/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8836	9	8836	9	0.00
21/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	917	1	917	1	0.00
21/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1114	1	1114	1	9,000.00
21/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	926	1	926	1	0.00
21/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	936	1	936	1	0.00
21/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3851	4	3851	4	12,500.00
21/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7807	8	7807	8	0.00
21/05/2021	R209 On 03-February-22			Bond Future	10.80	69.2785	10.8008	69.2785	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
21/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4813	5	4813	5	0.00
21/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4784	5	4784	5	0.00
21/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4754	5	4754	5	0.00
21/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3579	4	3579	4	0.00
21/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3556	4	3556	4	0.00
21/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3533	4	3533	4	0.00
21/05/2021	R209 On 05-May-22			Bond Future	10.99	66.9647	10.9876	66.9647	0.00
21/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5880	6	5880	6	0.00
21/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5849	6	5849	6	0.00
21/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5818	6	5818	6	0.00
21/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3535	4	3535	4	0.00
21/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3515	4	3515	4	0.00
21/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3496	4	3496	4	0.00
21/05/2021	R210 On 05-August-21			Bond Future	209.06	207.7273	209.0562	207.7273	1,486.00
21/05/2021	R210 On 04-November-21			Bond Future	208.70	207.3561	208.6994	207.3561	0.00
21/05/2021	R210 On 03-February-22			Bond Future	211.19	209.8344	211.1933	209.8344	0.00
21/05/2021	R210 On 05-May-22			Bond Future	210.96	209.5881	210.9632	209.5881	0.00
21/05/2021	R212 On 05-August-21			Bond Future	172.14	172.1785	172.1399	172.1785	1,803.00
21/05/2021	R212 On 04-November-21			Bond Future	174.10	174.1435	174.1038	174.1435	0.00
21/05/2021	R213 On 05-August-21			Bond Future	9.53	87.1623	9.5269	87.1623	9,054.00
21/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7318	7	7318	7	0.00
21/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6973	7	6973	7	0.00
21/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4296	4	4296	4	0.00
21/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7275	7	7275	7	0.00
21/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7231	7	7231	7	0.00
21/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1751	2	1751	2	0.00
21/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	349	0	349	0	0.00
21/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	988	1	988	1	0.00
21/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2794	3	2794	3	0.00
21/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	343	0	343	0	0.00
21/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	389	0	389	0	0.00
21/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	337	0	337	0	0.00
21/05/2021	R213 On 04-November-21			Bond Future	9.72	84.6061	9.7169	84.6061	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
21/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7904	8	7904	8	0.00
21/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7866	8	7866	8	0.00
21/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7942	8	7942	8	0.00
21/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	888	1	888	1	0.00
21/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	878	1	878	1	0.00
21/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	868	1	868	1	0.00
21/05/2021	R213 On 03-February-22			Bond Future	9.92	85.5975	9.9177	85.5975	0.00
21/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4406	4	4406	4	0.00
21/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1948	2	1948	2	220.00
21/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5761	6	5761	6	0.00
21/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2081	2	2081	2	430.00
21/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4641	4	4641	4	0.00
21/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3291	3	3291	3	0.00
21/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4348	4	4348	4	0.00
21/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3815	4	3815	4	0.00
21/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2853	3	2853	3	0.00
21/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3842	4	3842	4	0.00
21/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1392	1	1392	1	102.00
21/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3925	4	3925	4	0.00
21/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5998	6	5998	6	0.00
21/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1176	1	1176	1	200.00
21/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3870	4	3870	4	0.00
21/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3546	4	3546	4	0.00
21/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2194	2	2194	2	220.00
21/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2302	2	2302	2	430.00
21/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3497	4	3497	4	430.00
21/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5822	6	5822	6	0.00
21/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7491	8	7491	8	0.00
21/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4637	5	4637	5	200.00
21/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8252	9	8252	9	0.00
21/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3571	4	3571	4	0.00
21/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3595	4	3595	4	0.00
21/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3149	3	3149	3	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
21/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4118	4	4118	4	102.00
21/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2933	3	2933	3	102.00
21/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3105	3	3105	3	220.00
21/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6077	6	6077	6	0.00
21/05/2021	R213 On 05-May-22			Bond Future	10.12	83.0876	10.1197	83.0876	0.00
21/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5504	5	5504	5	0.00
21/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5534	5	5534	5	0.00
21/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5473	5	5473	5	0.00
21/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2909	3	2909	3	0.00
21/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2945	3	2945	3	0.00
21/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2927	3	2927	3	0.00
21/05/2021	R214 On 05-August-21			Bond Future	10.84	67.6470	10.8361	67.6470	17,880.00
21/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6963	7	6963	7	0.00
21/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7003	7	7003	7	0.00
21/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6924	7	6924	7	0.00
21/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	648	1	648	1	0.00
21/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	667	1	667	1	0.00
21/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	657	1	657	1	0.00
21/05/2021	R214 On 04-November-21			Bond Future	11.01	65.1250	11.0118	65.1250	0.00
21/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8625	8	8625	8	0.00
21/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8590	8	8590	8	0.00
21/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8555	8	8555	8	0.00
21/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1156	1	1156	1	0.00
21/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1134	1	1134	1	0.00
21/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1145	1	1145	1	0.00
21/05/2021	R214 On 03-February-22			Bond Future	11.20	65.8883	11.1955	65.8883	0.00
21/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4924	5	4924	5	0.00
21/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4895	5	4895	5	0.00
21/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4953	5	4953	5	0.00
21/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3841	4	3841	4	0.00
21/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3817	4	3817	4	0.00
21/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3793	4	3793	4	0.00
21/05/2021	R214 On 05-May-22			Bond Future	11.38	63.3955	11.3772	63.3955	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
21/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5738	6	5738	6	0.00
21/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5708	6	5708	6	0.00
21/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5767	6	5767	6	0.00
21/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3866	4	3866	4	0.00
21/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3844	4	3844	4	0.00
21/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3822	4	3822	4	0.00
21/05/2021	R248 On 05-August-21			Bond Future	10.85	85.2298	10.8514	85.2298	171,977.00
21/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10995	11	10995	11	0.00
21/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10944	11	10944	11	0.00
21/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	698	1	698	1	0.00
21/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1856	2	1856	2	1,000.00
21/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11047	11	11047	11	0.00
21/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4459	4	4459	4	1,000.00
21/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1312	1	1312	1	1,300.00
21/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2163	2	2163	2	0.00
21/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3221	3	3221	3	1,300.00
21/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4028	4	4028	4	0.00
21/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2868	3	2868	3	0.00
21/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4484	5	4484	5	0.00
21/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	336	0	336	0	0.00
21/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1990	2	1990	2	0.00
21/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	331	0	331	0	0.00
21/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5504	6	5504	6	0.00
21/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7330	8	7330	8	0.00
21/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	325	0	325	0	0.00
21/05/2021	R248 On 04-November-21			Bond Future	11.03	81.7695	11.0274	81.7695	0.00
21/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12094	12	12094	12	0.00
21/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12049	12	12049	12	0.00
21/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12139	12	12139	12	0.00
21/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	859	1	859	1	0.00
21/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	877	1	877	1	0.00
21/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	868	1	868	1	0.00
21/05/2021	R248 On 03-February-22			Bond Future	11.21	82.7279	11.2119	82.7279	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
21/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5945	6	5945	6	0.00
21/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5908	6	5908	6	0.00
21/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5870	6	5870	6	0.00
21/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4074	4	4074	4	0.00
21/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4131	4	4131	4	0.00
21/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4102	4	4102	4	0.00
21/05/2021	R248 On 05-May-22			Bond Future	11.39	79.3010	11.3944	79.3010	0.00
21/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6911	7	6911	7	0.00
21/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6874	7	6874	7	0.00
21/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6836	7	6836	7	0.00
21/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4271	4	4271	4	0.00
21/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4220	4	4220	4	0.00
21/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4245	4	4245	4	0.00