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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
24/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	2025 On 05-August-21			Bond Future	153.50	153.3978	153.5034	153.3978	5,368.00
24/05/2021	2025 On 04-November-21			Bond Future	155.25	155.1477	155.2540	155.1477	0.00
24/05/2021	2025 On 03-February-22			Bond Future	155.55	155.4431	155.5503	155.4431	0.00
24/05/2021	2025 On 05-May-22			Bond Future	157.44	157.3345	157.4428	157.3345	0.00
24/05/2021	2029 On 05-August-21			Bond Future	114.12	113.8577	114.1238	113.8577	3,031.00
24/05/2021	2029 On 04-November-21			Bond Future	114.27	114.0055	114.2742	114.0055	0.00
24/05/2021	2029 On 03-February-22			Bond Future	115.64	115.3677	115.6395	115.3677	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
24/05/2021	2029 On 05-May-22			Bond Future	115.87	115.5960	115.8709	115.5960	0.00
24/05/2021	2030 On 05-August-21			Bond Future	9.11	93.6137	9.1115	93.6137	100,794.00
24/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7265	7	7265	7	0.00
24/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	803	1	803	1	5,000.00
24/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3368	3	3368	3	0.00
24/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4325	4	4325	4	0.00
24/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6687	7	6687	7	0.00
24/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	140	0	140	0	200.00
24/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1695	2	1695	2	600.00
24/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7220	7	7220	7	0.00
24/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6023	6	6023	6	0.00
24/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1414	1	1414	1	479.00
24/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3191	3	3191	3	600.00
24/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14899	15	14899	15	0.00
24/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7176	7	7176	7	0.00
24/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1307	1	1307	1	200.00
24/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8446	9	8446	9	0.00
24/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	289	0	289	0	0.00
24/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4291	4	4291	4	0.00
24/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	4	0	4	0	600.00
24/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	358	0	358	0	200.00
24/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3177	3	3177	3	0.00
24/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	283	0	283	0	0.00
24/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1330	1	1330	1	0.00
24/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2600	3	2600	3	0.00
24/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	854	1	854	1	479.00
24/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2999	3	2999	3	0.00
24/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1236	1	1236	1	5,000.00
24/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	461	1	461	1	479.00
24/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	277	0	277	0	0.00
24/05/2021	2030 On 04-November-21			Bond Future	9.30	94.6597	9.2990	94.6597	0.00
24/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1718	2	1718	2	300.00
24/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10959	11	10959	11	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
24/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7578	7	7578	7	0.00
24/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4867	5	4867	5	1,102.00
24/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7501	7	7501	7	0.00
24/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10206	10	10206	10	0.00
24/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2710	3	2710	3	1,102.00
24/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	927	1	927	1	300.00
24/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7539	7	7539	7	0.00
24/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	851	1	851	1	0.00
24/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	862	1	862	1	0.00
24/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4628	5	4628	5	0.00
24/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	282	0	282	0	300.00
24/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6696	7	6696	7	0.00
24/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3246	3	3246	3	0.00
24/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	841	1	841	1	0.00
24/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	363	0	363	0	1,102.00
24/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1697	2	1697	2	0.00
24/05/2021	2030 On 03-February-22			Bond Future	9.50	91.7645	9.4979	91.7645	0.00
24/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3778	4	3778	4	1,000.00
24/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7965	8	7965	8	0.00
24/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4295	4	4295	4	0.00
24/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3320	3	3320	3	0.00
24/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3345	3	3345	3	0.00
24/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1271	1	1271	1	101.00
24/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3372	3	3372	3	0.00
24/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1996	2	1996	2	1,000.00
24/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3114	3	3114	3	0.00
24/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3889	4	3889	4	101.00
24/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7285	7	7285	7	0.00
24/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3622	4	3622	4	0.00
24/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5453	6	5453	6	0.00
24/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3648	4	3648	4	0.00
24/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3674	4	3674	4	0.00
24/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2840	3	2840	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
24/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1252	1	1252	1	1,000.00
24/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3247	3	3247	3	0.00
24/05/2021	2030 On 05-May-22			Bond Future	9.71	92.8610	9.7091	92.8610	0.00
24/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5254	5	5254	5	0.00
24/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5224	5	5224	5	0.00
24/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5285	5	5285	5	0.00
24/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2808	3	2808	3	0.00
24/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2844	3	2844	3	0.00
24/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2826	3	2826	3	0.00
24/05/2021	2032 On 05-August-21			Bond Future	9.89	92.2746	9.8875	92.2746	122,365.00
24/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8587	9	8587	9	0.00
24/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8539	8	8539	8	0.00
24/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8634	9	8634	9	0.00
24/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	282	0	282	0	0.00
24/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	293	0	293	0	0.00
24/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	287	0	287	0	0.00
24/05/2021	2032 On 04-November-21			Bond Future	10.09	89.1597	10.0857	89.1597	21.00
24/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1579	2	1579	2	700.00
24/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9592	10	9592	10	0.00
24/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14331	14	14331	14	0.00
24/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2718	3	2718	3	700.00
24/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9551	10	9551	10	0.00
24/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9509	9	9509	9	0.00
24/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	753	1	753	1	0.00
24/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	181	0	181	0	700.00
24/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	762	1	762	1	0.00
24/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	771	1	771	1	0.00
24/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4229	4	4229	4	0.00
24/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6146	6	6146	6	0.00
24/05/2021	2032 On 03-February-22			Bond Future	10.29	90.2047	10.2915	90.2047	0.00
24/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2326	2	2326	2	210.00
24/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6178	6	6178	6	0.00
24/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4215	4	4215	4	0.00

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24/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3613	4	3613	4	0.00
24/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1484	1	1484	1	97.00
24/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4517	4	4517	4	0.00
24/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1177	1	1177	1	198.00
24/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4487	4	4487	4	0.00
24/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6838	7	6838	7	0.00
24/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4766	5	4766	5	0.00
24/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5183	5	5183	5	0.00
24/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2760	3	2760	3	0.00
24/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4456	4	4456	4	0.00
24/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4426	4	4426	4	0.00
24/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2240	2	2240	2	400.00
24/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3702	4	3702	4	0.00
24/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3676	4	3676	4	0.00
24/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5547	6	5547	6	198.00
24/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9500	10	9500	10	0.00
24/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3128	3	3128	3	97.00
24/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3625	4	3625	4	198.00
24/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3428	3	3428	3	210.00
24/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3885	4	3885	4	400.00
24/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6400	6	6400	6	0.00
24/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2255	2	2255	2	210.00
24/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4477	5	4477	5	97.00
24/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8350	8	8350	8	0.00
24/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2551	3	2551	3	400.00
24/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6245	6	6245	6	0.00
24/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3650	4	3650	4	0.00
24/05/2021	2032 On 05-May-22			Bond Future	10.51	87.1356	10.5054	87.1356	0.00
24/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6052	6	6052	6	0.00
24/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5986	6	5986	6	0.00
24/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6019	6	6019	6	0.00
24/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3200	3	3200	3	0.00
24/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3219	3	3219	3	0.00

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24/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3180	3	3180	3	0.00
24/05/2021	2033 On 05-August-21			Bond Future	106.78	106.6466	106.7773	106.6466	9,629.00
24/05/2021	2033 On 04-November-21			Bond Future	106.77	106.6378	106.7696	106.6378	0.00
24/05/2021	2033 On 03-February-22			Bond Future	108.05	107.9119	108.0450	107.9119	0.00
24/05/2021	2033 On 05-May-22			Bond Future	108.10	107.9690	108.1036	107.9690	0.00
24/05/2021	2037 On 05-August-21			Bond Future	10.74	83.5397	10.7355	83.5397	128,411.00
24/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9467	9	9467	9	0.00
24/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9515	10	9515	10	0.00
24/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9564	10	9564	10	0.00
24/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	357	0	357	0	0.00
24/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	351	0	351	0	0.00
24/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	345	0	345	0	0.00
24/05/2021	2037 On 04-November-21			Bond Future	10.93	84.4733	10.9273	84.4733	0.00
24/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11525	12	11525	12	0.00
24/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	11482	11	11482	11	0.00
24/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9314	9	9314	9	0.00
24/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5964	6	5964	6	600.00
24/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11568	12	11568	12	0.00
24/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	721	1	721	1	0.00
24/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1251	1	1251	1	600.00
24/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2506	3	2506	3	0.00
24/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	729	1	729	1	0.00
24/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	713	1	713	1	0.00
24/05/2021	2037 On 03-February-22			Bond Future	11.13	81.2086	11.1292	81.2086	0.00
24/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5708	6	5708	6	0.00
24/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5674	6	5674	6	0.00
24/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5639	6	5639	6	0.00
24/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3646	4	3646	4	0.00
24/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3696	4	3696	4	0.00
24/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3671	4	3671	4	0.00
24/05/2021	2037 On 05-May-22			Bond Future	11.34	82.1793	11.3387	82.1793	0.00
24/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6675	7	6675	7	0.00
24/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6605	7	6605	7	0.00

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24/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6640	7	6640	7	0.00
24/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3751	4	3751	4	0.00
24/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3794	4	3794	4	0.00
24/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3773	4	3773	4	0.00
24/05/2021	2038 On 05-August-21			Bond Future	119.42	119.0716	119.4158	119.0716	7,713.00
24/05/2021	2038 On 04-November-21			Bond Future	120.78	120.4301	120.7777	120.4301	0.00
24/05/2021	2038 On 03-February-22			Bond Future	120.47	120.1160	120.4676	120.1160	0.00
24/05/2021	2038 On 05-May-22			Bond Future	121.93	121.5778	121.9335	121.5778	0.00
24/05/2021	2040 On 05-August-21			Bond Future	10.90	85.3210	10.8978	85.3210	85,306.00
24/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5665	6	5665	6	900.00
24/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	21428	21	21428	21	0.00
24/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10343	10	10343	10	0.00
24/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10292	10	10292	10	0.00
24/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	10241	10	10241	10	0.00
24/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3492	4	3492	4	900.00
24/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2446	2	2446	2	0.00
24/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	342	0	342	0	0.00
24/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	354	0	354	0	0.00
24/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1323	1	1323	1	0.00
24/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	2	0	2	0	900.00
24/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	348	0	348	0	0.00
24/05/2021	2040 On 04-November-21			Bond Future	11.09	86.2746	11.0865	86.2746	0.00
24/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11838	12	11838	12	0.00
24/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11793	12	11793	12	0.00
24/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11749	12	11749	12	0.00
24/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	849	1	849	1	0.00
24/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	840	1	840	1	0.00
24/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	831	1	831	1	0.00
24/05/2021	2040 On 03-February-22			Bond Future	11.28	82.7808	11.2849	82.7808	0.00
24/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5807	6	5807	6	0.00
24/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5771	6	5771	6	0.00
24/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5844	6	5844	6	0.00
24/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3933	4	3933	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
24/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3906	4	3906	4	0.00
24/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3879	4	3879	4	0.00
24/05/2021	2040 On 05-May-22			Bond Future	11.49	83.7703	11.4902	83.7703	0.00
24/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6709	7	6709	7	0.00
24/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6674	7	6674	7	0.00
24/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6745	7	6745	7	0.00
24/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4075	4	4075	4	0.00
24/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4100	4	4100	4	0.00
24/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4125	4	4125	4	0.00
24/05/2021	2044 On 05-August-21			Bond Future	10.94	82.0097	10.9405	82.0097	60,743.00
24/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10716	11	10716	11	0.00
24/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10666	11	10666	11	0.00
24/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10766	11	10766	11	0.00
24/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	310	0	310	0	0.00
24/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	315	0	315	0	0.00
24/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	321	0	321	0	0.00
24/05/2021	2044 On 04-November-21			Bond Future	11.12	82.9262	11.1207	82.9262	0.00
24/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11675	12	11675	12	0.00
24/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11631	12	11631	12	0.00
24/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11719	12	11719	12	0.00
24/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	884	1	884	1	0.00
24/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	903	1	903	1	0.00
24/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	893	1	893	1	0.00
24/05/2021	2044 On 03-February-22			Bond Future	11.31	79.5184	11.3100	79.5184	0.00
24/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5887	6	5887	6	0.00
24/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5850	6	5850	6	0.00
24/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5813	6	5813	6	0.00
24/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3987	4	3987	4	0.00
24/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3960	4	3960	4	0.00
24/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3933	4	3933	4	0.00
24/05/2021	2044 On 05-May-22			Bond Future	11.51	80.4689	11.5054	80.4689	0.00
24/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6790	7	6790	7	0.00
24/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6754	7	6754	7	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
24/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6718	7	6718	7	0.00
24/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4175	4	4175	4	0.00
24/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4149	4	4149	4	0.00
24/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4124	4	4124	4	0.00
24/05/2021	2046 On 05-August-21			Bond Future	108.89	108.8619	108.8850	108.8619	18,098.00
24/05/2021	2046 On 04-November-21			Bond Future	108.32	108.2952	108.3184	108.2952	0.00
24/05/2021	2046 On 03-February-22			Bond Future	109.61	109.5896	109.6125	109.5896	0.00
24/05/2021	2046 On 05-May-22			Bond Future	109.10	109.0761	109.0995	109.0761	0.00
24/05/2021	2050 On 05-August-21			Bond Future	110.99	111.1723	110.9850	111.1723	11,209.00
24/05/2021	2050 On 04-November-21			Bond Future	112.25	112.4405	112.2506	112.4405	0.00
24/05/2021	2050 On 03-February-22			Bond Future	111.64	111.8352	111.6429	111.8352	0.00
24/05/2021	2050 On 05-May-22			Bond Future	113.00	113.1961	113.0013	113.1961	0.00
24/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	AL37 On 05-August-21			Index Future	795.88	794.6940	795.8770	794.6940	0.00
24/05/2021	AL37 On 04-November-21			Index Future	804.85	803.6580	804.8460	803.6580	0.00
24/05/2021	AL37 On 03-February-22			Index Future	814.26	813.0660	814.2630	813.0660	0.00
24/05/2021	AL37 On 05-May-22			Index Future	823.97	822.7670	823.9740	822.7670	0.00
24/05/2021	AL7T On 05-August-21			Index Future	898.40	896.8580	898.3980	896.8580	0.00
24/05/2021	AL7T On 04-November-21			Index Future	908.52	906.9740	908.5210	906.9740	0.00
24/05/2021	AL7T On 03-February-22			Index Future	919.15	917.5930	919.1520	917.5930	0.00
24/05/2021	AL7T On 05-May-22			Index Future	930.11	928.5400	930.1140	928.5400	0.00
24/05/2021	ALBI On 05-August-21			Index Future	789.61	788.6510	789.6130	788.6510	134.00
24/05/2021	ALBI On 04-November-21			Index Future	798.51	797.5470	798.5110	797.5470	0.00
24/05/2021	ALBI On 03-February-22			Index Future	807.85	806.8840	807.8540	806.8840	0.00
24/05/2021	ALBI On 05-May-22			Index Future	817.49	816.5110	817.4890	816.5110	0.00
24/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	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
24/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2021	ES33 On 05-August-21			Bond Future	11.43	77.5355	11.4294	77.5355	350.00
24/05/2021	ES33 On 04-November-21			Bond Future	11.67	74.6444	11.6684	74.6444	0.00
24/05/2021	ES33 On 03-February-22			Bond Future	11.92	75.5369	11.9208	75.5369	0.00
24/05/2021	ES33 On 05-May-22			Bond Future	12.18	72.6790	12.1777	72.6790	0.00
24/05/2021	ES42 On 05-August-21			Bond Future	11.94	76.2426	11.9435	76.2426	4,779.00
24/05/2021	ES42 On 04-November-21			Bond Future	12.17	72.8543	12.1709	72.8543	0.00
24/05/2021	ES42 On 03-February-22			Bond Future	12.40	73.7260	12.4031	73.7260	0.00
24/05/2021	ES42 On 05-May-22			Bond Future	12.65	70.3653	12.6478	70.3653	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
24/05/2021	GOVI On 05-August-21			GOVI	780.01	779.0430	780.0140	779.0430	989.00
24/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	608640	60	608640	60	0.00
24/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	608740	60	608740	60	0.00
24/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	608840	60	608840	60	0.00
24/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 04-November-21			GOVI	788.80	787.8310	788.8040	787.8310	0.00
24/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	603840	59	603840	59	0.00
24/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	604040	59	604040	59	0.00
24/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	603940	59	603940	59	0.00
24/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 03-February-22			GOVI	798.03	797.0540	798.0330	797.0540	0.00
24/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	52830	4	52830	4	0.00
24/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	52930	4	52930	4	0.00
24/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	52730	4	52730	4	0.00
24/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 05-May-22			GOVI	807.55	806.5630	807.5510	806.5630	0.00
24/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	193110	18	193110	18	0.00
24/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	193210	18	193210	18	0.00
24/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	193010	18	193010	18	0.00
24/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
24/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
24/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2021	IGOV On 05-August-21			Index Future	291.75	290.9530	291.7480	290.9530	578.00
24/05/2021	IGOV On 04-November-21			Index Future	295.11	294.3060	295.1070	294.3060	16.00
24/05/2021	IGOV On 03-February-22			Index Future	298.63	297.8220	298.6300	297.8220	0.00
24/05/2021	IGOV On 05-May-22			Index Future	302.26	301.4450	302.2620	301.4450	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
24/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
24/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
24/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6900	90.7000	90.6900	51.00
24/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1300	90.1400	90.1300	0.00
24/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3300	90.3400	90.3300	0.00
24/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.56	93.5400	93.5600	93.5400	0.00
24/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.15	94.1300	94.1500	94.1300	0.00
24/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.66	86.6400	86.6600	86.6400	0.00
24/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.33	92.3100	92.3300	92.3100	0.00
24/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.75	80.7400	80.7500	80.7400	0.00
24/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.34	77.3300	77.3400	77.3300	0.00
24/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.80	75.8000	75.8000	75.8000	0.00
24/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.87	77.8700	77.8700	77.8700	0.00
24/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.92	81.9200	81.9200	81.9200	0.00
24/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.45	80.4600	80.4500	80.4600	0.00
24/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.54	82.5700	82.5400	82.5700	0.00
24/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.35	88.3900	88.3500	88.3900	0.00
24/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.75	88.8100	88.7500	88.8100	0.00
24/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.78	81.8600	81.7800	81.8600	0.00
24/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.59	89.6800	89.5900	89.6800	0.00
24/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
24/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2880	3.7650	96.2880	0.00
24/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2400	3.7800	96.2400	0.00
24/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.2150	3.8150	96.2150	30,000.00
24/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.88	96.1400	3.8800	96.1400	0.00
24/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.1100	3.9200	96.1100	0.00
24/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.04	95.9700	4.0400	95.9700	0.00
24/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.7250	4.3150	95.7250	0.00
24/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.66	95.4100	4.6600	95.4100	471.00
24/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.91	95.1500	4.9100	95.1500	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
24/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.18	94.8650	5.1750	94.8650	0.00
24/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.5650	5.4850	94.5650	0.00
24/05/2021	R023 On 05-August-21			Bond Future	4.95	107.6271	4.9468	107.6271	15,705.00
24/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	621	1	621	1	0.00
24/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	608	1	608	1	0.00
24/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	596	1	596	1	0.00
24/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	75	0	75	0	0.00
24/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	73	0	73	0	0.00
24/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	71	0	71	0	0.00
24/05/2021	R023 On 04-November-21			Bond Future	5.03	104.9208	5.0291	104.9208	0.00
24/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	255	0	255	0	0.00
24/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	249	0	249	0	0.00
24/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	243	0	243	0	0.00
24/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	409	0	409	0	0.00
24/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	402	0	402	0	0.00
24/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	395	0	395	0	0.00
24/05/2021	R023 On 03-February-22			Bond Future	5.12	106.1500	5.1152	106.1500	0.00
24/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	336	0	336	0	0.00
24/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	330	0	330	0	0.00
24/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	342	0	342	0	0.00
24/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	378	0	378	0	0.00
24/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	388	0	388	0	0.00
24/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	383	0	383	0	0.00
24/05/2021	R023 On 05-May-22			Bond Future	5.20	103.5069	5.2023	103.5069	0.00
24/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	964	1	964	1	0.00
24/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	957	1	957	1	0.00
24/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	970	1	970	1	0.00
24/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	95	0	95	0	0.00
24/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	98	0	98	0	0.00
24/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	97	0	97	0	0.00
24/05/2021	R035 On 05-August-21			Bond Future	10.55	91.9525	10.5459	91.9525	92,023.00
24/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
24/05/2021	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
24/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3501	4	3501	4	0.00
24/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1245	1	1245	1	100.00
24/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6083	6	6083	6	0.00
24/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	949	1	949	1	100.00
24/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46056	46	46056	46	0.00
24/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2060	2	2060	2	100.00
24/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4764	5	4764	5	0.00
24/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	46290	46	46290	46	0.00
24/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46173	46	46173	46	0.00
24/05/2021	R035 On 04-November-21			Bond Future	10.75	88.5040	10.7484	88.5040	0.00
24/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5420	5	5420	5	0.00
24/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16797	17	16797	17	0.00
24/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7677	8	7677	8	0.00
24/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2323	2	2323	2	782.00
24/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11010	11	11010	11	0.00
24/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10966	11	10966	11	0.00
24/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3361	3	3361	3	0.00
24/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2029	2	2029	2	350.00
24/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2052	2	2052	2	400.00
24/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3423	3	3423	3	400.00
24/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4975	5	4975	5	0.00
24/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11054	11	11054	11	0.00
24/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	771	1	771	1	0.00
24/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2914	3	2914	3	782.00
24/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5692	6	5692	6	0.00
24/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1664	2	1664	2	782.00
24/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4241	4	4241	4	0.00
24/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6161	6	6161	6	0.00
24/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4307	4	4307	4	350.00
24/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6205	6	6205	6	0.00
24/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2631	3	2631	3	350.00
24/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	788	1	788	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
24/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	779	1	779	1	0.00
24/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	155	0	155	0	400.00
24/05/2021	R035 On 03-February-22			Bond Future	10.96	89.5410	10.9618	89.5410	0.00
24/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	4806	5	4806	5	0.00
24/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7860	8	7860	8	0.00
24/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1495	1	1495	1	683.00
24/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5439	5	5439	5	0.00
24/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2202	2	2202	2	280.00
24/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	2788	3	2788	3	1,600.00
24/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5579	6	5579	6	0.00
24/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2568	3	2568	3	200.00
24/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7262	7	7262	7	0.00
24/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4742	5	4742	5	0.00
24/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5973	6	5973	6	0.00
24/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5371	5	5371	5	0.00
24/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3588	4	3588	4	0.00
24/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5405	5	5405	5	0.00
24/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3781	4	3781	4	0.00
24/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3807	4	3807	4	0.00
24/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3402	3	3402	3	683.00
24/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2729	3	2729	3	280.00
24/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3658	4	3658	4	200.00
24/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7037	7	7037	7	0.00
24/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4268	4	4268	4	1,600.00
24/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6665	7	6665	7	0.00
24/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5534	6	5534	6	683.00
24/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9772	10	9772	10	0.00
24/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3756	4	3756	4	0.00
24/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2482	3	2482	3	1,800.00
24/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4325	4	4325	4	280.00
24/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7736	8	7736	8	0.00
24/05/2021	R035 On 05-May-22			Bond Future	11.17	86.1323	11.1747	86.1323	0.00
24/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6531	7	6531	7	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
24/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6496	6	6496	6	0.00
24/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6461	6	6461	6	0.00
24/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3808	4	3808	4	0.00
24/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3786	4	3786	4	0.00
24/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3764	4	3764	4	0.00
24/05/2021	R186 On 05-August-21			Bond Future	7.41	114.7545	7.4098	114.7545	91,873.00
24/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5718	6	5718	6	0.00
24/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5677	6	5677	6	0.00
24/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5636	6	5636	6	0.00
24/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	145	0	145	0	0.00
24/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	142	0	142	0	0.00
24/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	138	0	138	0	0.00
24/05/2021	R186 On 04-November-21			Bond Future	7.59	116.0361	7.5854	116.0361	0.00
24/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5673	6	5673	6	0.00
24/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3462	3	3462	3	0.00
24/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2511	2	2511	2	0.00
24/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3432	3	3432	3	0.00
24/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3401	3	3401	3	0.00
24/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1165	1	1165	1	0.00
24/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1152	1	1152	1	0.00
24/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1138	1	1138	1	0.00
24/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	512	1	512	1	15,177.00
24/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1687	2	1687	2	15,177.00
24/05/2021	R186 On 03-February-22			Bond Future	7.77	112.1128	7.7716	112.1128	0.00
24/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1479	1	1479	1	0.00
24/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1462	1	1462	1	0.00
24/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1495	1	1495	1	0.00
24/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3525	4	3525	4	0.00
24/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3580	4	3580	4	0.00
24/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3553	4	3553	4	0.00
24/05/2021	R186 On 05-May-22			Bond Future	7.97	113.4520	7.9744	113.4520	0.00
24/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3406	3	3406	3	0.00
24/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3382	3	3382	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
24/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3431	3	3431	3	0.00
24/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2051	2	2051	2	0.00
24/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2081	2	2081	2	0.00
24/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2066	2	2066	2	0.00
24/05/2021	R197 On 05-August-21			Bond Future	320.21	320.1688	320.2130	320.1688	1,751.00
24/05/2021	R197 On 04-November-21			Bond Future	323.86	323.8209	323.8644	323.8209	0.00
24/05/2021	R197 On 03-February-22			Bond Future	319.63	319.5851	319.6285	319.5851	0.00
24/05/2021	R197 On 05-May-22			Bond Future	323.52	323.4746	323.5180	323.4746	0.00
24/05/2021	R202 On 05-August-21			Bond Future	234.97	231.6494	234.9730	231.6494	9,325.00
24/05/2021	R202 On 04-November-21			Bond Future	237.65	234.2918	237.6522	234.2918	0.00
24/05/2021	R202 On 03-February-22			Bond Future	236.19	232.7860	236.1862	232.7860	0.00
24/05/2021	R202 On 05-May-22			Bond Future	239.06	235.6188	239.0600	235.6188	0.00
24/05/2021	R209 On 05-August-21			Bond Future	10.43	71.1584	10.4299	71.1584	28,547.00
24/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7634	8	7634	8	0.00
24/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7592	8	7592	8	0.00
24/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7676	8	7676	8	0.00
24/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	401	0	401	0	0.00
24/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	415	0	415	0	0.00
24/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	408	0	408	0	0.00
24/05/2021	R209 On 04-November-21			Bond Future	10.61	68.8127	10.6063	68.8127	4,375.00
24/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1151	1	1151	1	6,000.00
24/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8910	9	8910	9	0.00
24/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8248	8	8248	8	0.00
24/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3188	3	3188	3	0.00
24/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8947	9	8947	9	0.00
24/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8873	9	8873	9	0.00
24/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	883	1	883	1	0.00
24/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1077	1	1077	1	9,000.00
24/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	893	1	893	1	0.00
24/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	902	1	902	1	0.00
24/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3783	4	3783	4	12,500.00
24/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7729	8	7729	8	0.00
24/05/2021	R209 On 03-February-22			Bond Future	10.79	69.6192	10.7876	69.6192	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
24/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4830	5	4830	5	0.00
24/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4801	5	4801	5	0.00
24/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4771	5	4771	5	0.00
24/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3525	4	3525	4	0.00
24/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3502	4	3502	4	0.00
24/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3479	4	3479	4	0.00
24/05/2021	R209 On 05-May-22			Bond Future	10.97	67.3094	10.9740	67.3094	0.00
24/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5905	6	5905	6	0.00
24/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5874	6	5874	6	0.00
24/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5843	6	5843	6	0.00
24/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3488	4	3488	4	0.00
24/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3468	4	3468	4	0.00
24/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3449	3	3449	3	0.00
24/05/2021	R210 On 05-August-21			Bond Future	209.09	209.0562	209.0932	209.0562	1,486.00
24/05/2021	R210 On 04-November-21			Bond Future	208.74	208.6994	208.7362	208.6994	0.00
24/05/2021	R210 On 03-February-22			Bond Future	211.23	211.1933	211.2300	211.1933	0.00
24/05/2021	R210 On 05-May-22			Bond Future	211.00	210.9632	211.0001	210.9632	0.00
24/05/2021	R212 On 05-August-21			Bond Future	172.21	172.1399	172.2071	172.1399	1,803.00
24/05/2021	R212 On 04-November-21			Bond Future	174.17	174.1038	174.1711	174.1038	0.00
24/05/2021	R213 On 05-August-21			Bond Future	9.49	87.4886	9.4937	87.4886	9,054.00
24/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7460	7	7460	7	0.00
24/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7111	7	7111	7	0.00
24/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4394	4	4394	4	0.00
24/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7416	7	7416	7	0.00
24/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7373	7	7373	7	0.00
24/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1789	2	1789	2	0.00
24/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	307	0	307	0	0.00
24/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	902	1	902	1	0.00
24/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2648	3	2648	3	0.00
24/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	301	0	301	0	0.00
24/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	343	0	343	0	0.00
24/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	295	0	295	0	0.00
24/05/2021	R213 On 04-November-21			Bond Future	9.68	84.9357	9.6825	84.9357	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
24/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8037	8	8037	8	0.00
24/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7998	8	7998	8	0.00
24/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8075	8	8075	8	0.00
24/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	835	1	835	1	0.00
24/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	825	1	825	1	0.00
24/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	816	1	816	1	0.00
24/05/2021	R213 On 03-February-22			Bond Future	9.88	85.9308	9.8818	85.9308	0.00
24/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4494	4	4494	4	0.00
24/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1994	2	1994	2	220.00
24/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5866	6	5866	6	0.00
24/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2129	2	2129	2	430.00
24/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4732	5	4732	5	0.00
24/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3361	3	3361	3	0.00
24/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4435	4	4435	4	0.00
24/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3894	4	3894	4	0.00
24/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2916	3	2916	3	0.00
24/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3922	4	3922	4	0.00
24/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1426	1	1426	1	102.00
24/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4005	4	4005	4	0.00
24/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6105	6	6105	6	0.00
24/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1205	1	1205	1	200.00
24/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3949	4	3949	4	0.00
24/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3438	4	3438	4	0.00
24/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2114	2	2114	2	220.00
24/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2219	2	2219	2	430.00
24/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3390	3	3390	3	430.00
24/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5683	6	5683	6	0.00
24/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7337	7	7337	7	0.00
24/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4513	5	4513	5	200.00
24/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8093	8	8093	8	0.00
24/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3462	4	3462	4	0.00
24/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3486	4	3486	4	0.00
24/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3048	3	3048	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
24/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4001	4	4001	4	102.00
24/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2836	3	2836	3	102.00
24/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3005	3	3005	3	220.00
24/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5935	6	5935	6	0.00
24/05/2021	R213 On 05-May-22			Bond Future	10.08	83.4248	10.0823	83.4248	0.00
24/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5605	6	5605	6	0.00
24/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5636	6	5636	6	0.00
24/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5574	5	5574	5	0.00
24/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2821	3	2821	3	0.00
24/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2856	3	2856	3	0.00
24/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2839	3	2839	3	0.00
24/05/2021	R214 On 05-August-21			Bond Future	10.83	67.9554	10.8341	67.9554	17,880.00
24/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6938	7	6938	7	0.00
24/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6978	7	6978	7	0.00
24/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6898	7	6898	7	0.00
24/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	611	1	611	1	0.00
24/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	630	1	630	1	0.00
24/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	620	1	620	1	0.00
24/05/2021	R214 On 04-November-21			Bond Future	11.01	65.4365	11.0098	65.4365	0.00
24/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8610	9	8610	9	0.00
24/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8575	9	8575	9	0.00
24/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8539	9	8539	9	0.00
24/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1129	1	1129	1	0.00
24/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1107	1	1107	1	0.00
24/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1118	1	1118	1	0.00
24/05/2021	R214 On 03-February-22			Bond Future	11.19	66.2033	11.1934	66.2033	0.00
24/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4905	5	4905	5	0.00
24/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4876	5	4876	5	0.00
24/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4934	5	4934	5	0.00
24/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3811	4	3811	4	0.00
24/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3787	4	3787	4	0.00
24/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3763	4	3763	4	0.00
24/05/2021	R214 On 05-May-22			Bond Future	11.38	63.7142	11.3751	63.7142	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
24/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5724	6	5724	6	0.00
24/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5695	6	5695	6	0.00
24/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5754	6	5754	6	0.00
24/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3841	4	3841	4	0.00
24/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3819	4	3819	4	0.00
24/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3798	4	3798	4	0.00
24/05/2021	R248 On 05-August-21			Bond Future	10.83	85.6937	10.8339	85.6937	171,977.00
24/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	11088	11	11088	11	0.00
24/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11036	11	11036	11	0.00
24/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	684	1	684	1	0.00
24/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1848	2	1848	2	1,000.00
24/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11139	11	11139	11	0.00
24/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4484	4	4484	4	1,000.00
24/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1300	1	1300	1	1,300.00
24/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2158	2	2158	2	0.00
24/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3229	3	3229	3	1,300.00
24/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3896	4	3896	4	0.00
24/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2749	3	2749	3	0.00
24/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4349	4	4349	4	0.00
24/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	301	0	301	0	0.00
24/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1887	2	1887	2	0.00
24/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	296	0	296	0	0.00
24/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5364	6	5364	6	0.00
24/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7189	7	7189	7	0.00
24/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	290	0	290	0	0.00
24/05/2021	R248 On 04-November-21			Bond Future	11.01	82.2383	11.0093	82.2383	0.00
24/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12182	12	12182	12	0.00
24/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12137	12	12137	12	0.00
24/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12227	12	12227	12	0.00
24/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	819	1	819	1	0.00
24/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	836	1	836	1	0.00
24/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	828	1	828	1	0.00
24/05/2021	R248 On 03-February-22			Bond Future	11.19	83.2020	11.1930	83.2020	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
24/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5994	6	5994	6	0.00
24/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5956	6	5956	6	0.00
24/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5918	6	5918	6	0.00
24/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3992	4	3992	4	0.00
24/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4049	4	4049	4	0.00
24/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4020	4	4020	4	0.00
24/05/2021	R248 On 05-May-22			Bond Future	11.37	79.7807	11.3748	79.7807	0.00
24/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6969	7	6969	7	0.00
24/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6931	7	6931	7	0.00
24/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6893	7	6893	7	0.00
24/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4196	4	4196	4	0.00
24/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4146	4	4146	4	0.00
24/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4171	4	4171	4	0.00