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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
25/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	2025 On 05-August-21			Bond Future	153.55	153.5034	153.5492	153.5034	5,368.00
25/05/2021	2025 On 04-November-21			Bond Future	155.30	155.2540	155.2958	155.2540	0.00
25/05/2021	2025 On 03-February-22			Bond Future	155.59	155.5503	155.5914	155.5503	0.00
25/05/2021	2025 On 05-May-22			Bond Future	157.48	157.4428	157.4837	157.4428	0.00
25/05/2021	2029 On 05-August-21			Bond Future	114.30	114.1238	114.3044	114.1238	3,031.00
25/05/2021	2029 On 04-November-21			Bond Future	114.45	114.2742	114.4536	114.2742	0.00
25/05/2021	2029 On 03-February-22			Bond Future	115.82	115.6395	115.8200	115.6395	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
25/05/2021	2029 On 05-May-22			Bond Future	116.05	115.8709	116.0531	115.8709	0.00
25/05/2021	2030 On 05-August-21			Bond Future	9.01	93.7706	9.0061	93.7706	100,779.00
25/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7795	7	7795	7	0.00
25/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	957	1	957	1	5,000.00
25/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3759	3	3759	3	0.00
25/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4765	4	4765	4	0.00
25/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	7204	7	7204	7	0.00
25/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	177	0	177	0	200.00
25/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1954	2	1954	2	600.00
25/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7749	7	7749	7	0.00
25/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6522	6	6522	6	0.00
25/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1644	1	1644	1	479.00
25/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3571	3	3571	3	600.00
25/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	15488	15	15488	15	0.00
25/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7704	7	7704	7	0.00
25/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1525	1	1525	1	200.00
25/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	7893	8	7893	8	0.00
25/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	227	0	227	0	0.00
25/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	3855	4	3855	4	0.00
25/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	3	0	3	0	600.00
25/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	285	0	285	0	200.00
25/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	2806	3	2806	3	0.00
25/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	222	0	222	0	0.00
25/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1120	1	1120	1	0.00
25/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2270	3	2270	3	0.00
25/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	704	1	704	1	479.00
25/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2640	3	2640	3	0.00
25/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1037	1	1037	1	5,000.00
25/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	370	0	370	0	479.00
25/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	218	0	218	0	0.00
25/05/2021	2030 On 04-November-21			Bond Future	9.19	94.8180	9.1895	94.8180	0.00
25/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1933	2	1933	2	300.00
25/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	11508	11	11508	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
25/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	8063	8	8063	8	0.00
25/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	5269	5	5269	5	1,102.00
25/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7983	8	7983	8	0.00
25/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10744	10	10744	10	0.00
25/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2999	3	2999	3	1,102.00
25/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	1063	1	1063	1	300.00
25/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	8023	8	8023	8	0.00
25/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	741	1	741	1	0.00
25/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	750	1	750	1	0.00
25/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4250	5	4250	5	0.00
25/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	237	0	237	0	300.00
25/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6239	7	6239	7	0.00
25/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	2942	3	2942	3	0.00
25/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	732	1	732	1	0.00
25/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	308	0	308	0	1,102.00
25/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1505	2	1505	2	0.00
25/05/2021	2030 On 03-February-22			Bond Future	9.38	91.9245	9.3833	91.9245	0.00
25/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	4104	4	4104	4	1,000.00
25/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	8434	8	8434	8	0.00
25/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4646	4	4646	4	0.00
25/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3622	3	3622	3	0.00
25/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3650	3	3650	3	0.00
25/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1429	1	1429	1	101.00
25/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3677	3	3677	3	0.00
25/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2215	2	2215	2	1,000.00
25/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3406	3	3406	3	0.00
25/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3581	4	3581	4	101.00
25/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	6842	7	6842	7	0.00
25/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3328	4	3328	4	0.00
25/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5073	5	5073	5	0.00
25/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3352	4	3352	4	0.00
25/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3377	4	3377	4	0.00
25/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2591	3	2591	3	101.00

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25/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1122	1	1122	1	1,000.00
25/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	2975	3	2975	3	0.00
25/05/2021	2030 On 05-May-22			Bond Future	9.59	93.0227	9.5892	93.0227	0.00
25/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5631	5	5631	5	0.00
25/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5599	5	5599	5	0.00
25/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5663	5	5663	5	0.00
25/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2580	3	2580	3	0.00
25/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2613	3	2613	3	0.00
25/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2596	3	2596	3	0.00
25/05/2021	2032 On 05-August-21			Bond Future	9.78	92.3502	9.7772	92.3502	118,227.00
25/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	9192	9	9192	9	0.00
25/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	9144	9	9144	9	0.00
25/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	9241	9	9241	9	0.00
25/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	221	0	221	0	0.00
25/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	230	0	230	0	0.00
25/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	226	0	226	0	0.00
25/05/2021	2032 On 04-November-21			Bond Future	9.97	89.2359	9.9713	89.2359	21.00
25/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1788	2	1788	2	700.00
25/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	10164	10	10164	10	0.00
25/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14973	14	14973	14	0.00
25/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	3020	3	3020	3	700.00
25/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	10121	10	10121	10	0.00
25/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	10078	10	10078	10	0.00
25/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	653	1	653	1	0.00
25/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	151	0	151	0	700.00
25/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	661	1	661	1	0.00
25/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	669	1	669	1	0.00
25/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	3859	4	3859	4	0.00
25/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	5684	6	5684	6	0.00
25/05/2021	2032 On 03-February-22			Bond Future	10.17	90.2815	10.1723	90.2815	0.00
25/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2577	2	2577	2	210.00
25/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6626	6	6626	6	0.00
25/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4580	4	4580	4	0.00

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25/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3946	4	3946	4	0.00
25/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1666	1	1666	1	97.00
25/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4897	5	4897	5	0.00
25/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1329	1	1329	1	198.00
25/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4865	4	4865	4	0.00
25/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	7308	7	7308	7	0.00
25/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	5157	5	5157	5	0.00
25/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5593	5	5593	5	0.00
25/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	3041	3	3041	3	0.00
25/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4832	4	4832	4	0.00
25/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4801	4	4801	4	0.00
25/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2485	2	2485	2	400.00
25/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3398	4	3398	4	0.00
25/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3373	4	3373	4	0.00
25/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5149	6	5149	6	198.00
25/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	8972	9	8972	9	0.00
25/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	2859	3	2859	3	97.00
25/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3326	4	3326	4	198.00
25/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3140	3	3140	3	210.00
25/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3570	4	3570	4	400.00
25/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	5966	6	5966	6	0.00
25/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2046	2	2046	2	210.00
25/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4131	4	4131	4	97.00
25/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	7852	8	7852	8	0.00
25/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2320	3	2320	3	400.00
25/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	5817	6	5817	6	0.00
25/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3349	4	3349	4	0.00
25/05/2021	2032 On 05-May-22			Bond Future	10.38	87.2132	10.3811	87.2132	0.00
25/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6484	6	6484	6	0.00
25/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	6415	6	6415	6	0.00
25/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6449	6	6449	6	0.00
25/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	2943	3	2943	3	0.00
25/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	2962	3	2962	3	0.00

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25/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	2925	3	2925	3	0.00
25/05/2021	2033 On 05-August-21			Bond Future	106.80	106.7773	106.7956	106.7773	9,629.00
25/05/2021	2033 On 04-November-21			Bond Future	106.78	106.7696	106.7849	106.7696	0.00
25/05/2021	2033 On 03-February-22			Bond Future	108.06	108.0450	108.0597	108.0450	0.00
25/05/2021	2033 On 05-May-22			Bond Future	108.12	108.1036	108.1180	108.1036	0.00
25/05/2021	2037 On 05-August-21			Bond Future	10.61	83.5546	10.6097	83.5546	131,189.00
25/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	10213	9	10213	9	0.00
25/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	10263	10	10263	10	0.00
25/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	10313	10	10313	10	0.00
25/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	278	0	278	0	0.00
25/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	273	0	273	0	0.00
25/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	268	0	268	0	0.00
25/05/2021	2037 On 04-November-21			Bond Future	10.80	84.4880	10.7970	84.4880	0.00
25/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	12252	12	12252	12	0.00
25/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	12208	11	12208	11	0.00
25/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9983	9	9983	9	0.00
25/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	6513	6	6513	6	600.00
25/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	12296	12	12296	12	0.00
25/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	615	1	615	1	0.00
25/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1087	1	1087	1	600.00
25/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2222	3	2222	3	0.00
25/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	622	1	622	1	0.00
25/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	608	1	608	1	0.00
25/05/2021	2037 On 03-February-22			Bond Future	10.99	81.2234	10.9938	81.2234	0.00
25/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	6216	6	6216	6	0.00
25/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	6179	6	6179	6	0.00
25/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	6143	6	6143	6	0.00
25/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3311	4	3311	4	0.00
25/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3357	4	3357	4	0.00
25/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3334	4	3334	4	0.00
25/05/2021	2037 On 05-May-22			Bond Future	11.20	82.1940	11.1978	82.1940	0.00
25/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	7208	7	7208	7	0.00
25/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	7135	7	7135	7	0.00

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25/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	7172	7	7172	7	0.00
25/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3431	4	3431	4	0.00
25/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3472	4	3472	4	0.00
25/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3452	4	3452	4	0.00
25/05/2021	2038 On 05-August-21			Bond Future	119.44	119.4158	119.4373	119.4158	7,713.00
25/05/2021	2038 On 04-November-21			Bond Future	120.80	120.7777	120.7960	120.7777	0.00
25/05/2021	2038 On 03-February-22			Bond Future	120.49	120.4676	120.4850	120.4676	0.00
25/05/2021	2038 On 05-May-22			Bond Future	121.95	121.9335	121.9506	121.9335	0.00
25/05/2021	2040 On 05-August-21			Bond Future	10.78	85.3008	10.7772	85.3008	85,341.00
25/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	6282	6	6282	6	900.00
25/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	22271	21	22271	21	0.00
25/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	11112	10	11112	10	0.00
25/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	11060	10	11060	10	0.00
25/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	11008	10	11008	10	0.00
25/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3975	3	3975	3	900.00
25/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2085	2	2085	2	0.00
25/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	267	0	267	0	0.00
25/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	277	0	277	0	0.00
25/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1096	1	1096	1	0.00
25/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	2	0	2	0	900.00
25/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	272	0	272	0	0.00
25/05/2021	2040 On 04-November-21			Bond Future	10.96	86.2538	10.9615	86.2538	0.00
25/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	12573	12	12573	12	0.00
25/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	12528	12	12528	12	0.00
25/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	12482	12	12482	12	0.00
25/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	731	1	731	1	0.00
25/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	723	1	723	1	0.00
25/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	715	1	715	1	0.00
25/05/2021	2040 On 03-February-22			Bond Future	11.15	82.7596	11.1549	82.7596	0.00
25/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	6319	6	6319	6	0.00
25/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	6280	6	6280	6	0.00
25/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	6357	6	6357	6	0.00
25/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3582	4	3582	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
25/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3557	4	3557	4	0.00
25/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3532	4	3532	4	0.00
25/05/2021	2040 On 05-May-22			Bond Future	11.35	83.7486	11.3549	83.7486	0.00
25/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	7243	7	7243	7	0.00
25/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	7206	7	7206	7	0.00
25/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	7280	7	7280	7	0.00
25/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	3739	4	3739	4	0.00
25/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	3763	4	3763	4	0.00
25/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	3786	4	3786	4	0.00
25/05/2021	2044 On 05-August-21			Bond Future	10.82	82.0612	10.8199	82.0612	60,743.00
25/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	11501	11	11501	11	0.00
25/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	11450	11	11450	11	0.00
25/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	11553	11	11553	11	0.00
25/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	241	0	241	0	0.00
25/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	245	0	245	0	0.00
25/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	249	0	249	0	0.00
25/05/2021	2044 On 04-November-21			Bond Future	11.00	82.9780	10.9957	82.9780	0.00
25/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	12415	12	12415	12	0.00
25/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	12370	12	12370	12	0.00
25/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	12460	12	12460	12	0.00
25/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	762	1	762	1	0.00
25/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	779	1	779	1	0.00
25/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	770	1	770	1	0.00
25/05/2021	2044 On 03-February-22			Bond Future	11.18	79.5705	11.1800	79.5705	0.00
25/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	6407	6	6407	6	0.00
25/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	6369	6	6369	6	0.00
25/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	6331	6	6331	6	0.00
25/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3632	4	3632	4	0.00
25/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3606	4	3606	4	0.00
25/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3581	4	3581	4	0.00
25/05/2021	2044 On 05-May-22			Bond Future	11.37	80.5216	11.3701	80.5216	0.00
25/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	7333	7	7333	7	0.00
25/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	7295	7	7295	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
25/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	7258	7	7258	7	0.00
25/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	3832	4	3832	4	0.00
25/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	3808	4	3808	4	0.00
25/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	3785	4	3785	4	0.00
25/05/2021	2046 On 05-August-21			Bond Future	108.90	108.8850	108.9044	108.8850	18,098.00
25/05/2021	2046 On 04-November-21			Bond Future	108.33	108.3184	108.3348	108.3184	0.00
25/05/2021	2046 On 03-February-22			Bond Future	109.63	109.6125	109.6283	109.6125	0.00
25/05/2021	2046 On 05-May-22			Bond Future	109.11	109.0995	109.1148	109.0995	0.00
25/05/2021	2050 On 05-August-21			Bond Future	112.60	110.9850	112.6036	110.9850	11,209.00
25/05/2021	2050 On 04-November-21			Bond Future	113.88	112.2506	113.8846	112.2506	0.00
25/05/2021	2050 On 03-February-22			Bond Future	113.30	111.6429	113.2952	111.6429	0.00
25/05/2021	2050 On 05-May-22			Bond Future	114.67	113.0013	114.6733	113.0013	0.00
25/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	AL37 On 05-August-21			Index Future	796.25	795.8770	796.2500	795.8770	0.00
25/05/2021	AL37 On 04-November-21			Index Future	805.20	804.8460	805.1990	804.8460	0.00
25/05/2021	AL37 On 03-February-22			Index Future	814.61	814.2630	814.6130	814.2630	0.00
25/05/2021	AL37 On 05-May-22			Index Future	824.33	823.9740	824.3250	823.9740	0.00
25/05/2021	AL7T On 05-August-21			Index Future	904.33	898.3980	904.3340	898.3980	0.00
25/05/2021	AL7T On 04-November-21			Index Future	914.50	908.5210	914.4970	908.5210	0.00
25/05/2021	AL7T On 03-February-22			Index Future	925.19	919.1520	925.1890	919.1520	0.00
25/05/2021	AL7T On 05-May-22			Index Future	936.22	930.1140	936.2200	930.1140	0.00
25/05/2021	ALBI On 05-August-21			Index Future	794.54	789.6130	794.5400	789.6130	134.00
25/05/2021	ALBI On 04-November-21			Index Future	803.47	798.5110	803.4700	798.5110	0.00
25/05/2021	ALBI On 03-February-22			Index Future	812.86	807.8540	812.8640	807.8540	0.00
25/05/2021	ALBI On 05-May-22			Index Future	822.56	817.4890	822.5550	817.4890	0.00
25/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	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
25/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2021	ES33 On 05-August-21			Bond Future	11.30	77.6040	11.3031	77.6040	350.00
25/05/2021	ES33 On 04-November-21			Bond Future	11.54	74.7133	11.5373	74.7133	0.00
25/05/2021	ES33 On 03-February-22			Bond Future	11.78	75.6066	11.7841	75.6066	0.00
25/05/2021	ES33 On 05-May-22			Bond Future	12.04	72.7493	12.0351	72.7493	0.00
25/05/2021	ES42 On 05-August-21			Bond Future	11.82	76.2574	11.8224	76.2574	4,779.00
25/05/2021	ES42 On 04-November-21			Bond Future	12.04	72.8690	12.0449	72.8690	0.00
25/05/2021	ES42 On 03-February-22			Bond Future	12.27	73.7408	12.2716	73.7408	0.00
25/05/2021	ES42 On 05-May-22			Bond Future	12.51	70.3802	12.5104	70.3802	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
25/05/2021	GOVI On 05-August-21			GOVI	784.80	780.0140	784.7980	780.0140	989.00
25/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	656480	61	656480	61	0.00
25/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	656580	61	656580	61	0.00
25/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	656680	61	656680	61	0.00
25/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 04-November-21			GOVI	793.62	788.8040	793.6180	788.8040	0.00
25/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	651980	60	651980	60	0.00
25/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	652180	60	652180	60	0.00
25/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	652080	60	652080	60	0.00
25/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 03-February-22			GOVI	802.90	798.0330	802.8970	798.0330	0.00
25/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	101470	5	101470	5	0.00
25/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	101570	5	101570	5	0.00
25/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	101370	5	101370	5	0.00
25/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 05-May-22			GOVI	812.47	807.5510	812.4690	807.5510	0.00
25/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	242290	19	242290	19	0.00
25/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	242390	19	242390	19	0.00
25/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	242190	19	242190	19	0.00
25/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
25/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
25/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2021	IGOV On 05-August-21			Index Future	292.64	291.7480	292.6360	291.7480	576.00
25/05/2021	IGOV On 04-November-21			Index Future	296.00	295.1070	295.9970	295.1070	16.00
25/05/2021	IGOV On 03-February-22			Index Future	299.53	298.6300	299.5290	298.6300	0.00
25/05/2021	IGOV On 05-May-22			Index Future	303.17	302.2620	303.1690	302.2620	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
25/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
25/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
25/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
25/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
25/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3400	90.3400	90.3400	0.00
25/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5600	93.5500	93.5600	0.00
25/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1500	94.1400	94.1500	0.00
25/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.65	86.6600	86.6500	86.6600	0.00
25/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.31	92.3300	92.3100	92.3300	0.00
25/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.60	80.7500	80.6000	80.7500	0.00
25/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.17	77.3400	77.1700	77.3400	0.00
25/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.61	75.8000	75.6100	75.8000	0.00
25/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.67	77.8700	77.6700	77.8700	0.00
25/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.70	81.9200	81.7000	81.9200	0.00
25/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.23	80.4500	80.2300	80.4500	0.00
25/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.31	82.5400	82.3100	82.5400	0.00
25/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.11	88.3500	88.1100	88.3500	0.00
25/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.51	88.7500	88.5100	88.7500	0.00
25/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.53	81.7800	81.5300	81.7800	0.00
25/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.33	89.5900	89.3300	89.5900	0.00
25/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
25/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2350	3.7450	96.2350	0.00
25/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2200	3.7600	96.2200	0.00
25/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1850	3.7950	96.1850	30,000.00
25/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1200	3.8700	96.1200	0.00
25/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.90	96.0800	3.9000	96.0800	0.00
25/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9600	4.0300	95.9600	0.00
25/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.6850	4.2850	95.6850	0.00
25/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.62	95.3400	4.6200	95.3400	471.00
25/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	95.0900	4.8500	95.0900	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
25/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8250	5.1850	94.8250	0.00
25/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.41	94.5150	5.4050	94.5150	0.00
25/05/2021	R023 On 05-August-21			Bond Future	4.97	107.5940	4.9709	107.5940	15,705.00
25/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	591	1	591	1	0.00
25/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	578	1	578	1	0.00
25/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	565	1	565	1	0.00
25/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	82	0	82	0	0.00
25/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	79	0	79	0	0.00
25/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	77	0	77	0	0.00
25/05/2021	R023 On 04-November-21			Bond Future	5.06	104.8869	5.0604	104.8869	0.00
25/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	237	0	237	0	0.00
25/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	231	0	231	0	0.00
25/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	226	0	226	0	0.00
25/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	431	0	431	0	0.00
25/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	424	0	424	0	0.00
25/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	417	0	417	0	0.00
25/05/2021	R023 On 03-February-22			Bond Future	5.16	106.1155	5.1553	106.1155	0.00
25/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	316	0	316	0	0.00
25/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	310	0	310	0	0.00
25/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	321	0	321	0	0.00
25/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	399	0	399	0	0.00
25/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	409	0	409	0	0.00
25/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	404	0	404	0	0.00
25/05/2021	R023 On 05-May-22			Bond Future	5.26	103.4718	5.2557	103.4718	0.00
25/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	929	1	929	1	0.00
25/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	923	1	923	1	0.00
25/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	935	1	935	1	0.00
25/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	103	0	103	0	0.00
25/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	106	0	106	0	0.00
25/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	104	0	104	0	0.00
25/05/2021	R035 On 05-August-21			Bond Future	10.42	92.0344	10.4201	92.0344	81,788.00
25/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/05/2021	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
25/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3995	4	3995	4	0.00
25/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1502	1	1502	1	100.00
25/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
25/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6725	6	6725	6	0.00
25/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	768	1	768	1	100.00
25/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	45232	46	45232	46	0.00
25/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	1730	2	1730	2	100.00
25/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4198	5	4198	5	0.00
25/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	45466	46	45466	46	0.00
25/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	45349	46	45349	46	0.00
25/05/2021	R035 On 04-November-21			Bond Future	10.62	88.5865	10.6180	88.5865	0.00
25/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5949	5	5949	5	0.00
25/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	17598	17	17598	17	0.00
25/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	8298	8	8298	8	0.00
25/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2642	2	2642	2	782.00
25/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11726	11	11726	11	0.00
25/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	11681	11	11681	11	0.00
25/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3764	3	3764	3	0.00
25/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2321	2	2321	2	350.00
25/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2346	2	2346	2	400.00
25/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3830	3	3830	3	400.00
25/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	5480	5	5480	5	0.00
25/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11771	11	11771	11	0.00
25/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	658	1	658	1	0.00
25/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2589	3	2589	3	782.00
25/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5181	6	5181	6	0.00
25/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1454	2	1454	2	782.00
25/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	3818	4	3818	4	0.00
25/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	5625	6	5625	6	0.00
25/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	3880	4	3880	4	350.00
25/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	5666	6	5666	6	0.00
25/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2330	3	2330	3	350.00
25/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	673	1	673	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
25/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	665	1	665	1	0.00
25/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	126	0	126	0	400.00
25/05/2021	R035 On 03-February-22			Bond Future	10.83	89.6244	10.8261	89.6244	0.00
25/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	5266	5	5266	5	0.00
25/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	8450	8	8450	8	0.00
25/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1707	1	1707	1	683.00
25/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5932	5	5932	5	0.00
25/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2483	2	2483	2	280.00
25/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	3117	3	3117	3	1,600.00
25/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	6079	6	6079	6	0.00
25/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2880	3	2880	3	200.00
25/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7832	7	7832	7	0.00
25/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	5198	5	5198	5	0.00
25/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	6491	6	6491	6	0.00
25/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5860	5	5860	5	0.00
25/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3975	4	3975	4	0.00
25/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5896	5	5896	5	0.00
25/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3433	4	3433	4	0.00
25/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3457	4	3457	4	0.00
25/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3081	3	3081	3	683.00
25/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2459	3	2459	3	280.00
25/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3318	4	3318	4	200.00
25/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	6509	7	6509	7	0.00
25/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	3888	4	3888	4	1,600.00
25/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6155	7	6155	7	0.00
25/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5081	6	5081	6	683.00
25/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9145	10	9145	10	0.00
25/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3409	4	3409	4	0.00
25/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2233	2	2233	2	1,800.00
25/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	3942	4	3942	4	280.00
25/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7178	8	7178	8	0.00
25/05/2021	R035 On 05-May-22			Bond Future	11.03	86.2165	11.0334	86.2165	0.00
25/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	7057	7	7057	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
25/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	7021	6	7021	6	0.00
25/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6985	6	6985	6	0.00
25/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3482	4	3482	4	0.00
25/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3461	4	3461	4	0.00
25/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3441	4	3441	4	0.00
25/05/2021	R186 On 05-August-21			Bond Future	7.40	114.9131	7.3981	114.9131	91,873.00
25/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5765	6	5765	6	0.00
25/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5724	6	5724	6	0.00
25/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5683	6	5683	6	0.00
25/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	137	0	137	0	0.00
25/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	133	0	133	0	0.00
25/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	130	0	130	0	0.00
25/05/2021	R186 On 04-November-21			Bond Future	7.57	116.1959	7.5737	116.1959	0.00
25/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5713	6	5713	6	0.00
25/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3492	3	3492	3	0.00
25/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2535	3	2535	3	0.00
25/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3461	3	3461	3	0.00
25/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3431	3	3431	3	0.00
25/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1142	1	1142	1	0.00
25/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1129	1	1129	1	0.00
25/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1116	1	1116	1	0.00
25/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	499	1	499	1	15,177.00
25/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1658	2	1658	2	15,177.00
25/05/2021	R186 On 03-February-22			Bond Future	7.76	112.2743	7.7594	112.2743	0.00
25/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1494	1	1494	1	0.00
25/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1477	1	1477	1	0.00
25/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1511	1	1511	1	0.00
25/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3489	4	3489	4	0.00
25/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3542	4	3542	4	0.00
25/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3515	4	3515	4	0.00
25/05/2021	R186 On 05-May-22			Bond Future	7.96	113.6152	7.9613	113.6152	0.00
25/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3433	3	3433	3	0.00
25/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3409	3	3409	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
25/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3458	3	3458	3	0.00
25/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2026	2	2026	2	0.00
25/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2056	2	2056	2	0.00
25/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2040	2	2040	2	0.00
25/05/2021	R197 On 05-August-21			Bond Future	320.26	320.2130	320.2573	320.2130	1,751.00
25/05/2021	R197 On 04-November-21			Bond Future	323.90	323.8644	323.8995	323.8644	0.00
25/05/2021	R197 On 03-February-22			Bond Future	319.66	319.6285	319.6611	319.6285	0.00
25/05/2021	R197 On 05-May-22			Bond Future	323.55	323.5180	323.5497	323.5180	0.00
25/05/2021	R202 On 05-August-21			Bond Future	235.97	234.9730	235.9684	234.9730	9,325.00
25/05/2021	R202 On 04-November-21			Bond Future	238.65	237.6522	238.6521	237.6522	0.00
25/05/2021	R202 On 03-February-22			Bond Future	237.20	236.1862	237.1958	236.1862	0.00
25/05/2021	R202 On 05-May-22			Bond Future	240.08	239.0600	240.0809	239.0600	0.00
25/05/2021	R209 On 05-August-21			Bond Future	10.30	71.2285	10.3047	71.2285	28,547.00
25/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	8268	8	8268	8	0.00
25/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	8225	8	8225	8	0.00
25/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	8311	8	8311	8	0.00
25/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	316	0	316	0	0.00
25/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	327	0	327	0	0.00
25/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	322	0	322	0	0.00
25/05/2021	R209 On 04-November-21			Bond Future	10.48	68.8834	10.4770	68.8834	4,375.00
25/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1331	1	1331	1	6,000.00
25/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	9515	9	9515	9	0.00
25/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8834	8	8834	8	0.00
25/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3551	3	3551	3	0.00
25/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	9553	9	9553	9	0.00
25/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	9477	9	9477	9	0.00
25/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	764	1	764	1	0.00
25/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	937	1	937	1	9,000.00
25/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	772	1	772	1	0.00
25/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	780	1	780	1	0.00
25/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3421	4	3421	4	12,500.00
25/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7184	8	7184	8	0.00
25/05/2021	R209 On 03-February-22			Bond Future	10.65	69.6905	10.6537	69.6905	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
25/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	5259	5	5259	5	0.00
25/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	5228	5	5228	5	0.00
25/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	5197	5	5197	5	0.00
25/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3217	4	3217	4	0.00
25/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3195	4	3195	4	0.00
25/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3174	3	3174	3	0.00
25/05/2021	R209 On 05-May-22			Bond Future	10.84	67.3815	10.8351	67.3815	0.00
25/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	6366	6	6366	6	0.00
25/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	6334	6	6334	6	0.00
25/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	6302	6	6302	6	0.00
25/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3205	3	3205	3	0.00
25/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3186	3	3186	3	0.00
25/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3168	3	3168	3	0.00
25/05/2021	R210 On 05-August-21			Bond Future	210.16	209.0932	210.1622	209.0932	1,486.00
25/05/2021	R210 On 04-November-21			Bond Future	209.81	208.7362	209.8112	208.7362	0.00
25/05/2021	R210 On 03-February-22			Bond Future	212.32	211.2300	212.3162	211.2300	0.00
25/05/2021	R210 On 05-May-22			Bond Future	212.10	211.0001	212.0986	211.0001	0.00
25/05/2021	R212 On 05-August-21			Bond Future	172.22	172.2071	172.2212	172.2071	1,803.00
25/05/2021	R212 On 04-November-21			Bond Future	174.18	174.1711	174.1804	174.1711	0.00
25/05/2021	R213 On 05-August-21			Bond Future	9.38	87.6725	9.3836	87.6725	9,054.00
25/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	8012	7	8012	7	0.00
25/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7654	7	7654	7	0.00
25/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4850	4	4850	4	0.00
25/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7967	7	7967	7	0.00
25/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7922	7	7922	7	0.00
25/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	2064	2	2064	2	0.00
25/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	242	0	242	0	0.00
25/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	744	1	744	1	0.00
25/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2309	3	2309	3	0.00
25/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	237	0	237	0	0.00
25/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	272	0	272	0	0.00
25/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	232	0	232	0	0.00
25/05/2021	R213 On 04-November-21			Bond Future	9.57	85.1213	9.5682	85.1213	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
25/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8548	8	8548	8	0.00
25/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	8508	8	8508	8	0.00
25/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8587	8	8587	8	0.00
25/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	726	1	726	1	0.00
25/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	717	1	717	1	0.00
25/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	709	1	709	1	0.00
25/05/2021	R213 On 03-February-22			Bond Future	9.76	86.1183	9.7627	86.1183	0.00
25/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4860	4	4860	4	0.00
25/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	2216	2	2216	2	220.00
25/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	6286	6	6286	6	0.00
25/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2361	2	2361	2	430.00
25/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	5110	5	5110	5	0.00
25/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3671	3	3671	3	0.00
25/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4799	4	4799	4	0.00
25/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	4232	4	4232	4	0.00
25/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	3200	3	3200	3	0.00
25/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	4261	4	4261	4	0.00
25/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1600	1	1600	1	102.00
25/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4349	4	4349	4	0.00
25/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6533	6	6533	6	0.00
25/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1358	1	1358	1	200.00
25/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	4290	4	4290	4	0.00
25/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3153	3	3153	3	0.00
25/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	1916	2	1916	2	220.00
25/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2013	2	2013	2	430.00
25/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3108	3	3108	3	430.00
25/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5289	6	5289	6	0.00
25/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	6886	7	6886	7	0.00
25/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4171	5	4171	5	200.00
25/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	7621	8	7621	8	0.00
25/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3176	3	3176	3	0.00
25/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3199	3	3199	3	0.00
25/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	2787	3	2787	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
25/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	3685	4	3685	4	102.00
25/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2588	3	2588	3	102.00
25/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	2746	3	2746	3	220.00
25/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5531	6	5531	6	0.00
25/05/2021	R213 On 05-May-22			Bond Future	9.96	83.6145	9.9581	83.6145	0.00
25/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	6006	6	6006	6	0.00
25/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	6038	6	6038	6	0.00
25/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5974	6	5974	6	0.00
25/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2590	3	2590	3	0.00
25/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2623	3	2623	3	0.00
25/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2607	3	2607	3	0.00
25/05/2021	R214 On 05-August-21			Bond Future	10.71	67.9669	10.7140	67.9669	17,880.00
25/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7523	7	7523	7	0.00
25/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7565	7	7565	7	0.00
25/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	7482	7	7482	7	0.00
25/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	498	1	498	1	0.00
25/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	514	1	514	1	0.00
25/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	506	1	506	1	0.00
25/05/2021	R214 On 04-November-21			Bond Future	10.89	65.4479	10.8856	65.4479	0.00
25/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	9181	9	9181	9	0.00
25/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	9145	9	9145	9	0.00
25/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	9108	9	9108	9	0.00
25/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	992	1	992	1	0.00
25/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	973	1	973	1	0.00
25/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	983	1	983	1	0.00
25/05/2021	R214 On 03-February-22			Bond Future	11.06	66.2146	11.0645	66.2146	0.00
25/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	5315	5	5315	5	0.00
25/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	5284	5	5284	5	0.00
25/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	5346	5	5346	5	0.00
25/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3507	4	3507	4	0.00
25/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3484	4	3484	4	0.00
25/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3461	4	3461	4	0.00
25/05/2021	R214 On 05-May-22			Bond Future	11.24	63.7256	11.2414	63.7256	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
25/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	6159	6	6159	6	0.00
25/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	6129	6	6129	6	0.00
25/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	6190	6	6190	6	0.00
25/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3553	4	3553	4	0.00
25/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3533	4	3533	4	0.00
25/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3513	4	3513	4	0.00
25/05/2021	R248 On 05-August-21			Bond Future	10.72	85.8212	10.7187	85.8212	171,996.00
25/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	11871	11	11871	11	0.00
25/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11818	11	11818	11	0.00
25/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	846	1	846	1	0.00
25/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	2172	2	2172	2	1,000.00
25/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11923	11	11923	11	0.00
25/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	5035	4	5035	4	1,000.00
25/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1556	1	1556	1	1,300.00
25/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2517	2	2517	2	0.00
25/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3688	3	3688	3	1,300.00
25/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3407	4	3407	4	0.00
25/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2360	3	2360	3	0.00
25/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	3825	4	3825	4	0.00
25/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	234	0	234	0	0.00
25/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1589	2	1589	2	0.00
25/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	230	0	230	0	0.00
25/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	4772	5	4772	5	0.00
25/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	6502	7	6502	7	0.00
25/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	226	0	226	0	0.00
25/05/2021	R248 On 04-November-21			Bond Future	10.89	82.3669	10.8898	82.3669	0.00
25/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12924	12	12924	12	0.00
25/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12878	12	12878	12	0.00
25/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12970	12	12970	12	0.00
25/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	706	1	706	1	0.00
25/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	722	1	722	1	0.00
25/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	714	1	714	1	0.00
25/05/2021	R248 On 03-February-22			Bond Future	11.07	83.3319	11.0687	83.3319	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
25/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	6509	6	6509	6	0.00
25/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	6469	6	6469	6	0.00
25/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	6430	6	6430	6	0.00
25/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3643	4	3643	4	0.00
25/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	3696	4	3696	4	0.00
25/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	3669	4	3669	4	0.00
25/05/2021	R248 On 05-May-22			Bond Future	11.25	79.9120	11.2455	79.9120	0.00
25/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	7510	7	7510	7	0.00
25/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	7471	7	7471	7	0.00
25/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	7431	7	7431	7	0.00
25/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	3860	4	3860	4	0.00
25/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	3813	4	3813	4	0.00
25/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	3836	4	3836	4	0.00