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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
27/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	2025 On 05-August-21			Bond Future	153.54	153.4042	153.5367	153.4042	5,365.00
27/05/2021	2025 On 04-November-21			Bond Future	155.28	155.1475	155.2809	155.1475	0.00
27/05/2021	2025 On 03-February-22			Bond Future	155.57	155.4402	155.5748	155.4402	0.00
27/05/2021	2025 On 05-May-22			Bond Future	157.47	157.3301	157.4661	157.3301	0.00
27/05/2021	2029 On 05-August-21			Bond Future	114.55	114.4893	114.5510	114.4893	3,031.00
27/05/2021	2029 On 04-November-21			Bond Future	114.70	114.6393	114.7013	114.6393	0.00
27/05/2021	2029 On 03-February-22			Bond Future	116.07	116.0072	116.0695	116.0072	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
27/05/2021	2029 On 05-May-22			Bond Future	116.31	116.2421	116.3051	116.2421	0.00
27/05/2021	2030 On 05-August-21			Bond Future	9.07	94.3096	9.0699	94.3096	100,747.00
27/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7479	8	7479	8	0.00
27/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	893	1	893	1	5,000.00
27/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3571	4	3571	4	0.00
27/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4548	5	4548	5	0.00
27/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1833	2	1833	2	600.00
27/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6897	7	6897	7	0.00
27/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	158	0	158	0	200.00
27/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7434	8	7434	8	0.00
27/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7389	8	7389	8	0.00
27/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6239	7	6239	7	0.00
27/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1541	2	1541	2	479.00
27/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3389	4	3389	4	600.00
27/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	15131	15	15131	15	0.00
27/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1429	2	1429	2	200.00
27/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8232	8	8232	8	0.00
27/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	4	0	4	0	600.00
27/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	335	0	335	0	200.00
27/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3067	3	3067	3	0.00
27/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	270	0	270	0	0.00
27/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4149	4	4149	4	0.00
27/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	264	0	264	0	0.00
27/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2506	2	2506	2	0.00
27/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1295	1	1295	1	0.00
27/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	845	1	845	1	479.00
27/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2894	3	2894	3	0.00
27/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1207	1	1207	1	5,000.00
27/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	445	0	445	0	479.00
27/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	259	0	259	0	0.00
27/05/2021	2030 On 04-November-21			Bond Future	9.26	95.3592	9.2563	95.3592	0.00
27/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1899	2	1899	2	300.00
27/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	11193	11	11193	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
27/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7806	8	7806	8	0.00
27/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	5133	5	5133	5	29.00
27/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7728	8	7728	8	0.00
27/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10440	11	10440	11	0.00
27/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2925	3	2925	3	29.00
27/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	1037	1	1037	1	300.00
27/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7767	8	7767	8	0.00
27/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	848	1	848	1	0.00
27/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	858	1	858	1	0.00
27/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4579	4	4579	4	0.00
27/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	285	0	285	0	300.00
27/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6576	6	6576	6	0.00
27/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3230	3	3230	3	0.00
27/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	838	1	838	1	0.00
27/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	366	0	366	0	29.00
27/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1733	2	1733	2	0.00
27/05/2021	2030 On 03-February-22			Bond Future	9.45	92.4705	9.4535	92.4705	0.00
27/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3933	4	3933	4	1,000.00
27/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	8129	8	8129	8	0.00
27/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4461	5	4461	5	0.00
27/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3465	4	3465	4	0.00
27/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3492	4	3492	4	0.00
27/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1321	1	1321	1	101.00
27/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3519	4	3519	4	0.00
27/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2107	2	2107	2	1,000.00
27/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3256	3	3256	3	0.00
27/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3799	4	3799	4	101.00
27/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7103	7	7103	7	0.00
27/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3537	3	3537	3	0.00
27/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5332	5	5332	5	0.00
27/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3563	3	3563	3	0.00
27/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3588	3	3588	3	0.00
27/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2774	3	2774	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
27/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1184	1	1184	1	1,000.00
27/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3171	3	3171	3	0.00
27/05/2021	2030 On 05-May-22			Bond Future	9.66	93.5745	9.6628	93.5745	0.00
27/05/2021	2030 On 05-May-22	9.35	Call	Bond Future	3139	3	3139	3	0.00
27/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5477	6	5477	6	0.00
27/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5445	6	5445	6	0.00
27/05/2021	2030 On 05-May-22	8.47	Call	Bond Future	1453	2	1453	2	1,073.00
27/05/2021	2030 On 05-May-22	9.95	Call	Bond Future	4713	5	4713	5	0.00
27/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5508	6	5508	6	0.00
27/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2798	3	2798	3	0.00
27/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2832	3	2832	3	0.00
27/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2815	3	2815	3	0.00
27/05/2021	2030 On 05-May-22	9.35	Put	Bond Future	4736	5	4736	5	1,073.00
27/05/2021	2030 On 05-May-22	8.47	Put	Bond Future	7738	8	7738	8	0.00
27/05/2021	2030 On 05-May-22	9.95	Put	Bond Future	3278	3	3278	3	1,073.00
27/05/2021	2032 On 05-August-21			Bond Future	9.82	93.1512	9.8201	93.1512	118,190.00
27/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8958	9	8958	9	0.00
27/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8910	9	8910	9	0.00
27/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	9006	9	9006	9	0.00
27/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	247	0	247	0	0.00
27/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	257	0	257	0	0.00
27/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	252	0	252	0	0.00
27/05/2021	2032 On 04-November-21			Bond Future	10.02	90.0421	10.0163	90.0421	21.00
27/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1807	2	1807	2	700.00
27/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14732	15	14732	15	0.00
27/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9970	10	9970	10	0.00
27/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	3010	3	3010	3	700.00
27/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9927	10	9927	10	0.00
27/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9885	10	9885	10	0.00
27/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	723	1	723	1	0.00
27/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	740	1	740	1	0.00
27/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	175	0	175	0	700.00
27/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	732	1	732	1	0.00

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27/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4114	4	4114	4	0.00
27/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	5967	6	5967	6	0.00
27/05/2021	2032 On 03-February-22			Bond Future	10.22	91.0958	10.2193	91.0958	0.00
27/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4463	5	4463	5	0.00
27/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3842	4	3842	4	0.00
27/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2510	3	2510	3	210.00
27/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6503	7	6503	7	0.00
27/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1577	2	1577	2	97.00
27/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4775	5	4775	5	0.00
27/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1253	1	1253	1	198.00
27/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4744	5	4744	5	0.00
27/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	7178	7	7178	7	0.00
27/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	5033	5	5033	5	0.00
27/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2420	3	2420	3	400.00
27/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5470	6	5470	6	0.00
27/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2962	3	2962	3	0.00
27/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4712	5	4712	5	0.00
27/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4680	5	4680	5	0.00
27/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3546	3	3546	3	0.00
27/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3522	3	3522	3	0.00
27/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5339	5	5339	5	198.00
27/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9165	9	9165	9	0.00
27/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3004	3	3004	3	97.00
27/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3473	3	3473	3	198.00
27/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3285	3	3285	3	210.00
27/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3722	4	3722	4	400.00
27/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2185	2	2185	2	210.00
27/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6170	6	6170	6	0.00
27/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3497	3	3497	3	0.00
27/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2465	2	2465	2	400.00
27/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4296	4	4296	4	97.00
27/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8032	8	8032	8	0.00
27/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6019	6	6019	6	0.00

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27/05/2021	2032 On 05-May-22			Bond Future	10.43	88.0365	10.4302	88.0365	0.00
27/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6374	7	6374	7	0.00
27/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	6306	7	6306	7	0.00
27/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6340	7	6340	7	0.00
27/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3106	3	3106	3	0.00
27/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3125	3	3125	3	0.00
27/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3088	3	3088	3	0.00
27/05/2021	2033 On 05-August-21			Bond Future	107.65	107.6260	107.6480	107.6260	9,629.00
27/05/2021	2033 On 04-November-21			Bond Future	107.65	107.6236	107.6455	107.6236	0.00
27/05/2021	2033 On 03-February-22			Bond Future	108.93	108.9077	108.9296	108.9077	0.00
27/05/2021	2033 On 05-May-22			Bond Future	109.00	108.9759	108.9978	108.9759	0.00
27/05/2021	2037 On 05-August-21			Bond Future	10.63	84.6305	10.6265	84.6305	131,072.00
27/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	10118	10	10118	10	0.00
27/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	10167	11	10167	11	0.00
27/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	10217	11	10217	11	0.00
27/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	294	0	294	0	0.00
27/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	288	0	288	0	0.00
27/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	283	0	283	0	0.00
27/05/2021	2037 On 04-November-21			Bond Future	10.81	85.5726	10.8147	85.5726	0.00
27/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	12197	13	12197	13	0.00
27/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	12153	12	12153	12	0.00
27/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9950	10	9950	10	0.00
27/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	6604	7	6604	7	600.00
27/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	12240	13	12240	13	0.00
27/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	673	1	673	1	0.00
27/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1169	1	1169	1	600.00
27/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2427	2	2427	2	0.00
27/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	681	1	681	1	0.00
27/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	666	1	666	1	0.00
27/05/2021	2037 On 03-February-22			Bond Future	11.01	82.3192	11.0124	82.3192	0.00
27/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	6257	6	6257	6	0.00
27/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	6221	6	6221	6	0.00
27/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	6184	6	6184	6	0.00

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27/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3469	3	3469	3	0.00
27/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3515	3	3515	3	0.00
27/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3492	3	3492	3	0.00
27/05/2021	2037 On 05-May-22			Bond Future	11.22	83.3023	11.2172	83.3023	0.00
27/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	7289	8	7289	8	0.00
27/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	7216	7	7216	7	0.00
27/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	7253	8	7253	8	0.00
27/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3631	4	3631	4	0.00
27/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3671	4	3671	4	0.00
27/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3651	4	3651	4	0.00
27/05/2021	2038 On 05-August-21			Bond Future	120.50	120.1543	120.5015	120.1543	7,713.00
27/05/2021	2038 On 04-November-21			Bond Future	121.87	121.5198	121.8705	121.5198	0.00
27/05/2021	2038 On 03-February-22			Bond Future	121.57	121.2166	121.5712	121.2166	0.00
27/05/2021	2038 On 05-May-22			Bond Future	123.05	122.6906	123.0494	122.6906	0.00
27/05/2021	2040 On 05-August-21			Bond Future	10.81	86.3738	10.8148	86.3738	85,054.00
27/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10868	11	10868	11	0.00
27/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	6149	7	6149	7	900.00
27/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	22007	22	22007	22	0.00
27/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10816	11	10816	11	0.00
27/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	10765	11	10765	11	0.00
27/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3865	4	3865	4	900.00
27/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2239	2	2239	2	0.00
27/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	288	0	288	0	0.00
27/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	2	0	2	0	900.00
27/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	299	0	299	0	0.00
27/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1228	1	1228	1	0.00
27/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	293	0	293	0	0.00
27/05/2021	2040 On 04-November-21			Bond Future	11.00	87.3353	11.0008	87.3353	0.00
27/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	12386	13	12386	13	0.00
27/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	12341	13	12341	13	0.00
27/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	12296	13	12296	13	0.00
27/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	814	1	814	1	0.00
27/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	805	1	805	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
27/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	796	1	796	1	0.00
27/05/2021	2040 On 03-February-22			Bond Future	11.20	83.8524	11.1960	83.8524	0.00
27/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	6290	7	6290	7	0.00
27/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	6252	7	6252	7	0.00
27/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	6328	7	6328	7	0.00
27/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3826	4	3826	4	0.00
27/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3801	4	3801	4	0.00
27/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3776	4	3776	4	0.00
27/05/2021	2040 On 05-May-22			Bond Future	11.40	84.8539	11.3977	84.8539	0.00
27/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	7358	8	7358	8	0.00
27/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	7321	8	7321	8	0.00
27/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	7396	8	7396	8	0.00
27/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4132	4	4132	4	0.00
27/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4155	4	4155	4	0.00
27/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4178	4	4178	4	0.00
27/05/2021	2044 On 05-August-21			Bond Future	10.85	83.1101	10.8476	83.1101	60,665.00
27/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	11317	12	11317	12	0.00
27/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	11266	12	11266	12	0.00
27/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	11368	12	11368	12	0.00
27/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	254	0	254	0	0.00
27/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	259	0	259	0	0.00
27/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	263	0	263	0	0.00
27/05/2021	2044 On 04-November-21			Bond Future	11.02	84.0352	11.0247	84.0352	0.00
27/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	12289	13	12289	13	0.00
27/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	12244	13	12244	13	0.00
27/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	12334	13	12334	13	0.00
27/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	837	1	837	1	0.00
27/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	854	1	854	1	0.00
27/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	846	1	846	1	0.00
27/05/2021	2044 On 03-February-22			Bond Future	11.21	80.6388	11.2103	80.6388	0.00
27/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	6429	7	6429	7	0.00
27/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	6391	7	6391	7	0.00
27/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	6352	7	6352	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
27/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3858	4	3858	4	0.00
27/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3833	4	3833	4	0.00
27/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3808	4	3808	4	0.00
27/05/2021	2044 On 05-May-22			Bond Future	11.40	81.6019	11.4017	81.6019	0.00
27/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	7506	8	7506	8	0.00
27/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	7468	8	7468	8	0.00
27/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	7430	8	7430	8	0.00
27/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4211	4	4211	4	0.00
27/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4188	4	4188	4	0.00
27/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4165	4	4165	4	0.00
27/05/2021	2046 On 05-August-21			Bond Future	111.64	110.6613	111.6367	110.6613	18,098.00
27/05/2021	2046 On 04-November-21			Bond Future	111.10	110.1106	111.0964	110.1106	0.00
27/05/2021	2046 On 03-February-22			Bond Future	112.42	111.4245	112.4220	111.4245	0.00
27/05/2021	2046 On 05-May-22			Bond Future	111.94	110.9325	111.9419	110.9325	0.00
27/05/2021	2050 On 05-August-21			Bond Future	112.70	112.6764	112.7005	112.6764	11,209.00
27/05/2021	2050 On 04-November-21			Bond Future	113.98	113.9568	113.9807	113.9568	0.00
27/05/2021	2050 On 03-February-22			Bond Future	113.39	113.3676	113.3917	113.3676	0.00
27/05/2021	2050 On 05-May-22			Bond Future	114.77	114.7460	114.7704	114.7460	0.00
27/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	AL37 On 05-August-21			Index Future	793.45	795.1710	793.4460	795.1710	0.00
27/05/2021	AL37 On 04-November-21			Index Future	802.36	804.1050	802.3580	804.1050	0.00
27/05/2021	AL37 On 03-February-22			Index Future	811.74	813.5050	811.7350	813.5050	0.00
27/05/2021	AL37 On 05-May-22			Index Future	821.41	823.2020	821.4100	823.2020	0.00
27/05/2021	AL7T On 05-August-21			Index Future	901.20	904.3550	901.1980	904.3550	0.00
27/05/2021	AL7T On 04-November-21			Index Future	911.32	914.5160	911.3200	914.5160	0.00
27/05/2021	AL7T On 03-February-22			Index Future	921.97	925.2060	921.9710	925.2060	0.00
27/05/2021	AL7T On 05-May-22			Index Future	932.96	936.2350	932.9600	936.2350	0.00
27/05/2021	ALBI On 05-August-21			Index Future	792.45	795.1010	792.4510	795.1010	134.00
27/05/2021	ALBI On 04-November-21			Index Future	801.35	804.0340	801.3520	804.0340	0.00
27/05/2021	ALBI On 03-February-22			Index Future	810.72	813.4330	810.7170	813.4330	0.00
27/05/2021	ALBI On 05-May-22			Index Future	820.38	823.1290	820.3800	823.1290	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
27/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2021	ES33 On 05-August-21			Bond Future	11.31	78.5087	11.3083	78.5087	350.00
27/05/2021	ES33 On 04-November-21			Bond Future	11.54	75.6253	11.5428	75.6253	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
27/05/2021	ES33 On 03-February-22			Bond Future	11.79	76.5283	11.7900	76.5283	0.00
27/05/2021	ES33 On 05-May-22			Bond Future	12.04	73.6817	12.0413	73.6817	0.00
27/05/2021	ES42 On 05-August-21			Bond Future	11.85	77.2137	11.8487	77.2137	4,779.00
27/05/2021	ES42 On 04-November-21			Bond Future	12.07	73.8331	12.0726	73.8331	0.00
27/05/2021	ES42 On 03-February-22			Bond Future	12.30	74.7153	12.3006	74.7153	0.00
27/05/2021	ES42 On 05-May-22			Bond Future	12.54	71.3659	12.5408	71.3659	0.00
27/05/2021	GOVI On 05-August-21			GOVI	782.67	785.2470	782.6690	785.2470	990.00
27/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	635190	66	635190	66	0.00
27/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	635290	66	635290	66	0.00
27/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	635390	66	635390	66	0.00
27/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 04-November-21			GOVI	791.46	794.0690	791.4590	794.0690	0.00
27/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	630390	66	630390	66	0.00
27/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	630590	66	630590	66	0.00
27/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	630490	66	630490	66	0.00
27/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 03-February-22			GOVI	800.71	803.3510	800.7090	803.3510	0.00
27/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	79590	11	79590	11	0.00
27/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	79690	11	79690	11	0.00
27/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	79490	11	79490	11	0.00
27/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 05-May-22			GOVI	810.25	812.9280	810.2530	812.9280	0.00
27/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	220130	25	220130	25	0.00
27/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	220230	25	220230	25	0.00
27/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	220030	25	220030	25	0.00
27/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
27/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	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
27/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
27/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2021	IGOV On 05-August-21			Index Future	294.05	293.4810	294.0540	293.4810	576.00
27/05/2021	IGOV On 04-November-21			Index Future	297.43	296.8500	297.4290	296.8500	16.00
27/05/2021	IGOV On 03-February-22			Index Future	300.98	300.3910	300.9760	300.3910	0.00
27/05/2021	IGOV On 05-May-22			Index Future	304.63	304.0420	304.6340	304.0420	0.00
27/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
27/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
27/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
27/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3300	90.3300	90.3300	0.00
27/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5500	93.5500	93.5500	0.00
27/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1400	94.1400	94.1400	0.00
27/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.64	86.6500	86.6400	86.6500	0.00
27/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.31	92.3200	92.3100	92.3200	0.00
27/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.83	80.7100	80.8300	80.7100	0.00
27/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.43	77.2800	77.4300	77.2800	0.00
27/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.90	75.7300	75.9000	75.7300	0.00
27/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.97	77.7800	77.9700	77.7800	0.00
27/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.01	81.8100	82.0100	81.8100	0.00
27/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.54	80.3300	80.5400	80.3300	0.00
27/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.63	82.4100	82.6300	82.4100	0.00
27/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.44	88.2000	88.4400	88.2000	0.00
27/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.85	88.5900	88.8500	88.5900	0.00
27/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.88	81.6000	81.8800	81.6000	0.00
27/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.68	89.3900	89.6800	89.3900	0.00
27/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
27/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	3.7450	96.2550	0.00
27/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
27/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.1950	3.8050	96.1950	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
27/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0800	3.9200	96.0800	0.00
27/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9400	4.0600	95.9400	0.00
27/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.6950	4.3050	95.6950	0.00
27/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.64	95.3600	4.6400	95.3600	471.00
27/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	0.00
27/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.20	94.8050	5.1950	94.8050	0.00
27/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.43	94.5750	5.4250	94.5750	0.00
27/05/2021	R023 On 05-August-21			Bond Future	5.02	107.5541	5.0172	107.5541	15,432.00
27/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	532	1	532	1	0.00
27/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	520	1	520	1	0.00
27/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	508	1	508	1	0.00
27/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	95	0	95	0	0.00
27/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	92	0	92	0	0.00
27/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	89	0	89	0	0.00
27/05/2021	R023 On 04-November-21			Bond Future	5.12	104.8423	5.1173	104.8423	0.00
27/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	238	0	238	0	0.00
27/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	233	0	233	0	0.00
27/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	227	0	227	0	0.00
27/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	506	0	506	0	0.00
27/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	498	0	498	0	0.00
27/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	491	0	491	0	0.00
27/05/2021	R023 On 03-February-22			Bond Future	5.23	106.0687	5.2274	106.0687	0.00
27/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	297	0	297	0	0.00
27/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	292	0	292	0	0.00
27/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	302	0	302	0	0.00
27/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	455	0	455	0	0.00
27/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	460	0	460	0	0.00
27/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	466	0	466	0	0.00
27/05/2021	R023 On 05-May-22			Bond Future	5.35	103.4236	5.3514	103.4236	0.00
27/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	895	1	895	1	0.00
27/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	889	1	889	1	0.00
27/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	901	1	901	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
27/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	144	0	144	0	0.00
27/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	148	0	148	0	0.00
27/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	146	0	146	0	0.00
27/05/2021	R035 On 05-August-21			Bond Future	10.42	93.0726	10.4216	93.0726	81,655.00
27/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	4039	4	4039	4	0.00
27/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1555	2	1555	2	100.00
27/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6779	7	6779	7	0.00
27/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	832	1	832	1	100.00
27/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	45242	45	45242	45	0.00
27/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	1784	2	1784	2	100.00
27/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4261	4	4261	4	0.00
27/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	45475	45	45475	45	0.00
27/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	45359	45	45359	45	0.00
27/05/2021	R035 On 04-November-21			Bond Future	10.62	89.6326	10.6197	89.6326	0.00
27/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	6169	6	6169	6	0.00
27/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	17602	18	17602	18	0.00
27/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	11714	12	11714	12	0.00
27/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	8430	9	8430	9	0.00
27/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2852	3	2852	3	782.00
27/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11759	12	11759	12	0.00
27/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3961	4	3961	4	0.00
27/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2530	3	2530	3	350.00
27/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2556	3	2556	3	400.00
27/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	4026	4	4026	4	400.00
27/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	5691	6	5691	6	0.00
27/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11804	12	11804	12	0.00
27/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	701	1	701	1	0.00
27/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2811	3	2811	3	782.00
27/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5402	5	5402	5	0.00
27/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1597	2	1597	2	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4024	4	4024	4	0.00
27/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	5845	6	5845	6	0.00
27/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	5887	6	5887	6	0.00
27/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4087	4	4087	4	350.00
27/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2561	2	2561	2	350.00
27/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	709	1	709	1	0.00
27/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	717	1	717	1	0.00
27/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	140	0	140	0	400.00
27/05/2021	R035 On 03-February-22			Bond Future	10.83	90.6813	10.8280	90.6813	0.00
27/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	5353	5	5353	5	0.00
27/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	8508	9	8508	9	0.00
27/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1730	2	1730	2	683.00
27/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	6033	6	6033	6	0.00
27/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2573	3	2573	3	280.00
27/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	3208	3	3208	3	1,600.00
27/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	6181	6	6181	6	0.00
27/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2971	3	2971	3	200.00
27/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7943	8	7943	8	0.00
27/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	5283	5	5283	5	0.00
27/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	6598	7	6598	7	0.00
27/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5960	6	5960	6	0.00
27/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	4063	4	4063	4	0.00
27/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5996	6	5996	6	0.00
27/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3546	3	3546	3	0.00
27/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3569	3	3569	3	0.00
27/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3200	3	3200	3	683.00
27/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2582	3	2582	3	280.00
27/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3433	3	3433	3	200.00
27/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	6613	6	6613	6	0.00
27/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	3987	4	3987	4	1,600.00
27/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6258	6	6258	6	0.00
27/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5181	5	5181	5	683.00
27/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9179	9	9179	9	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
27/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3522	3	3522	3	0.00
27/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2302	2	2302	2	1,800.00
27/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4038	4	4038	4	280.00
27/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7280	7	7280	7	0.00
27/05/2021	R035 On 05-May-22			Bond Future	11.04	87.2853	11.0355	87.2853	0.00
27/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	7193	7	7193	7	0.00
27/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	7156	7	7156	7	0.00
27/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	7120	7	7120	7	0.00
27/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3630	4	3630	4	0.00
27/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3610	4	3610	4	0.00
27/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3589	4	3589	4	0.00
27/05/2021	R186 On 05-August-21			Bond Future	7.48	114.8245	7.4841	114.8245	91,855.00
27/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5405	6	5405	6	0.00
27/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5365	6	5365	6	0.00
27/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5325	6	5325	6	0.00
27/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	184	0	184	0	0.00
27/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	179	0	179	0	0.00
27/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	175	0	175	0	0.00
27/05/2021	R186 On 04-November-21			Bond Future	7.67	116.1017	7.6656	116.1017	0.00
27/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5419	6	5419	6	0.00
27/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3322	4	3322	4	0.00
27/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2406	3	2406	3	0.00
27/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3293	3	3293	3	0.00
27/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3264	3	3264	3	0.00
27/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1387	1	1387	1	0.00
27/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1372	1	1372	1	0.00
27/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1358	1	1358	1	0.00
27/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	617	1	617	1	15,177.00
27/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1940	2	1940	2	15,177.00
27/05/2021	R186 On 03-February-22			Bond Future	7.86	112.1772	7.8577	112.1772	0.00
27/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1417	2	1417	2	0.00
27/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1401	2	1401	2	0.00
27/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1432	2	1432	2	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
27/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3828	4	3828	4	0.00
27/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3884	4	3884	4	0.00
27/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3856	4	3856	4	0.00
27/05/2021	R186 On 05-May-22			Bond Future	8.07	113.5160	8.0667	113.5160	0.00
27/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3279	3	3279	3	0.00
27/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3255	3	3255	3	0.00
27/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3302	3	3302	3	0.00
27/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2293	2	2293	2	0.00
27/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2325	2	2325	2	0.00
27/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2309	2	2309	2	0.00
27/05/2021	R197 On 05-August-21			Bond Future	320.43	320.3869	320.4301	320.3869	1,751.00
27/05/2021	R197 On 04-November-21			Bond Future	324.07	324.0271	324.0696	324.0271	0.00
27/05/2021	R197 On 03-February-22			Bond Future	319.83	319.7881	319.8304	319.7881	0.00
27/05/2021	R197 On 05-May-22			Bond Future	323.72	323.6769	323.7193	323.6769	0.00
27/05/2021	R202 On 05-August-21			Bond Future	237.11	236.4693	237.1116	236.4693	9,461.00
27/05/2021	R202 On 04-November-21			Bond Future	239.80	239.1560	239.8049	239.1560	0.00
27/05/2021	R202 On 03-February-22			Bond Future	238.36	237.7043	238.3604	237.7043	0.00
27/05/2021	R202 On 05-May-22			Bond Future	241.26	240.5945	241.2582	240.5945	0.00
27/05/2021	R209 On 05-August-21			Bond Future	10.31	72.1910	10.3124	72.1910	28,547.00
27/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	8244	9	8244	9	0.00
27/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	8202	8	8202	8	0.00
27/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	8287	9	8287	9	0.00
27/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	337	0	337	0	0.00
27/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	349	0	349	0	0.00
27/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	343	0	343	0	0.00
27/05/2021	R209 On 04-November-21			Bond Future	10.49	69.8536	10.4851	69.8536	4,375.00
27/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1394	1	1394	1	6,000.00
27/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	9527	10	9527	10	0.00
27/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8852	9	8852	9	0.00
27/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3659	4	3659	4	0.00
27/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	9564	10	9564	10	0.00
27/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	9489	10	9489	10	0.00
27/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	821	1	821	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1001	1	1001	1	9,000.00
27/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	830	1	830	1	0.00
27/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	839	1	839	1	0.00
27/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3575	3	3575	3	12,500.00
27/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7292	7	7292	7	0.00
27/05/2021	R209 On 03-February-22			Bond Future	10.66	70.6711	10.6622	70.6711	0.00
27/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	5273	5	5273	5	0.00
27/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	5242	5	5242	5	0.00
27/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	5210	5	5210	5	0.00
27/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3278	3	3278	3	0.00
27/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3256	3	3256	3	0.00
27/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3235	3	3235	3	0.00
27/05/2021	R209 On 05-May-22			Bond Future	10.84	68.3732	10.8440	68.3732	0.00
27/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	6423	7	6423	7	0.00
27/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	6391	7	6391	7	0.00
27/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	6358	7	6358	7	0.00
27/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3309	3	3309	3	0.00
27/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3291	3	3291	3	0.00
27/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3273	3	3273	3	0.00
27/05/2021	R210 On 05-August-21			Bond Future	210.57	210.2729	210.5702	210.2729	1,486.00
27/05/2021	R210 On 04-November-21			Bond Future	210.22	209.9209	210.2208	209.9209	0.00
27/05/2021	R210 On 03-February-22			Bond Future	212.73	212.4257	212.7288	212.4257	0.00
27/05/2021	R210 On 05-May-22			Bond Future	212.52	212.2087	212.5151	212.2087	0.00
27/05/2021	R212 On 05-August-21			Bond Future	172.33	172.3165	172.3309	172.3165	1,803.00
27/05/2021	R212 On 04-November-21			Bond Future	174.29	174.2749	174.2887	174.2749	0.00
27/05/2021	R213 On 05-August-21			Bond Future	9.43	88.3216	9.4270	88.3216	9,043.00
27/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7801	8	7801	8	0.00
27/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4720	5	4720	5	0.00
27/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7447	8	7447	8	0.00
27/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7756	8	7756	8	0.00
27/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7712	8	7712	8	0.00
27/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1995	2	1995	2	0.00
27/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	274	0	274	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
27/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	855	1	855	1	0.00
27/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2483	2	2483	2	0.00
27/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	269	0	269	0	0.00
27/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	307	0	307	0	0.00
27/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	264	0	264	0	0.00
27/05/2021	R213 On 04-November-21			Bond Future	9.61	85.7742	9.6136	85.7742	0.00
27/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8380	9	8380	9	0.00
27/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	8342	9	8342	9	0.00
27/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8419	9	8419	9	0.00
27/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	806	1	806	1	0.00
27/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	797	1	797	1	0.00
27/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	788	1	788	1	0.00
27/05/2021	R213 On 03-February-22			Bond Future	9.81	86.7776	9.8103	86.7776	0.00
27/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4749	5	4749	5	0.00
27/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3570	4	3570	4	0.00
27/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	2150	2	2150	2	220.00
27/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	6169	6	6169	6	0.00
27/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2293	2	2293	2	430.00
27/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	5000	5	5000	5	0.00
27/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4687	5	4687	5	0.00
27/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	3112	3	3112	3	0.00
27/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	4148	4	4148	4	0.00
27/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	4120	4	4120	4	0.00
27/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1521	2	1521	2	102.00
27/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4234	4	4234	4	0.00
27/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1281	1	1281	1	200.00
27/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	4177	4	4177	4	0.00
27/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6414	7	6414	7	0.00
27/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2048	2	2048	2	220.00
27/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2147	2	2147	2	430.00
27/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3291	3	3291	3	0.00
27/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3244	3	3244	3	430.00
27/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5472	5	5472	5	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
27/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7057	7	7057	7	0.00
27/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4334	4	4334	4	200.00
27/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	7795	8	7795	8	0.00
27/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3338	3	3338	3	0.00
27/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3314	3	3314	3	0.00
27/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	2926	3	2926	3	200.00
27/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2729	3	2729	3	102.00
27/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	3835	4	3835	4	102.00
27/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	2885	3	2885	3	220.00
27/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5717	6	5717	6	0.00
27/05/2021	R213 On 05-May-22			Bond Future	10.01	84.2809	10.0078	84.2809	0.00
27/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5910	6	5910	6	0.00
27/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5942	6	5942	6	0.00
27/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5877	6	5877	6	0.00
27/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2748	3	2748	3	0.00
27/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2781	3	2781	3	0.00
27/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2764	3	2764	3	0.00
27/05/2021	R214 On 05-August-21			Bond Future	10.74	68.8828	10.7423	68.8828	17,880.00
27/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7409	8	7409	8	0.00
27/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7450	8	7450	8	0.00
27/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	7368	8	7368	8	0.00
27/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	549	1	549	1	0.00
27/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	566	1	566	1	0.00
27/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	557	1	557	1	0.00
27/05/2021	R214 On 04-November-21			Bond Future	10.92	66.3713	10.9151	66.3713	0.00
27/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	9111	9	9111	9	0.00
27/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	9075	9	9075	9	0.00
27/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	9039	9	9039	9	0.00
27/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1092	1	1092	1	0.00
27/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1071	1	1071	1	0.00
27/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1082	1	1082	1	0.00
27/05/2021	R214 On 03-February-22			Bond Future	11.10	67.1478	11.0953	67.1478	0.00
27/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	5285	6	5285	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	5254	5	5254	5	0.00
27/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	5316	6	5316	6	0.00
27/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3648	3	3648	3	0.00
27/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3625	3	3625	3	0.00
27/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3603	3	3603	3	0.00
27/05/2021	R214 On 05-May-22			Bond Future	11.27	64.6694	11.2734	64.6694	0.00
27/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	6154	6	6154	6	0.00
27/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	6123	6	6123	6	0.00
27/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	6185	6	6185	6	0.00
27/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3721	4	3721	4	0.00
27/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3701	4	3701	4	0.00
27/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3681	4	3681	4	0.00
27/05/2021	R248 On 05-August-21			Bond Future	10.75	86.8278	10.7470	86.8278	171,914.00
27/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	11676	12	11676	12	0.00
27/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11623	12	11623	12	0.00
27/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	855	1	855	1	0.00
27/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	2146	2	2146	2	1,000.00
27/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11728	12	11728	12	0.00
27/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4953	5	4953	5	1,000.00
27/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1550	2	1550	2	1,300.00
27/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3614	4	3614	4	1,300.00
27/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2476	3	2476	3	0.00
27/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3577	3	3577	3	0.00
27/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2496	2	2496	2	0.00
27/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4009	4	4009	4	0.00
27/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	250	0	250	0	0.00
27/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1718	2	1718	2	0.00
27/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	245	0	245	0	0.00
27/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	4977	5	4977	5	0.00
27/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	6722	6	6722	6	0.00
27/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	241	0	241	0	0.00
27/05/2021	R248 On 04-November-21			Bond Future	10.92	83.3814	10.9195	83.3814	0.00
27/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12783	13	12783	13	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
27/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12738	13	12738	13	0.00
27/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12829	13	12829	13	0.00
27/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	779	1	779	1	0.00
27/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	796	1	796	1	0.00
27/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	787	1	787	1	0.00
27/05/2021	R248 On 03-February-22			Bond Future	11.10	84.3570	11.0997	84.3570	0.00
27/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	6558	7	6558	7	0.00
27/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	6518	7	6518	7	0.00
27/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	6478	7	6478	7	0.00
27/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3909	4	3909	4	0.00
27/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	3962	4	3962	4	0.00
27/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	3935	4	3935	4	0.00
27/05/2021	R248 On 05-May-22			Bond Future	11.28	80.9486	11.2779	80.9486	0.00
27/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	7604	8	7604	8	0.00
27/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	7564	8	7564	8	0.00
27/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	7525	8	7525	8	0.00
27/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4174	4	4174	4	0.00
27/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4127	4	4127	4	0.00
27/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4150	4	4150	4	0.00