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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
28/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	2025 On 05-August-21			Bond Future	153.72	153.5367	153.7244	153.5367	5,368.00
28/05/2021	2025 On 04-November-21			Bond Future	155.47	155.2809	155.4702	155.2809	0.00
28/05/2021	2025 On 03-February-22			Bond Future	155.77	155.5748	155.7660	155.5748	0.00
28/05/2021	2025 On 05-May-22			Bond Future	157.66	157.4661	157.6595	157.4661	0.00
28/05/2021	2029 On 05-August-21			Bond Future	114.78	114.5510	114.7777	114.5510	3,031.00
28/05/2021	2029 On 04-November-21			Bond Future	114.93	114.7013	114.9302	114.7013	0.00
28/05/2021	2029 On 03-February-22			Bond Future	116.30	116.0695	116.3010	116.0695	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
28/05/2021	2029 On 05-May-22			Bond Future	116.54	116.3051	116.5392	116.3051	0.00
28/05/2021	2030 On 05-August-21			Bond Future	9.08	94.0028	9.0832	94.0028	100,747.00
28/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7405	7	7405	7	0.00
28/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	860	1	860	1	5,000.00
28/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3507	4	3507	4	0.00
28/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4480	5	4480	5	0.00
28/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1784	2	1784	2	600.00
28/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6823	7	6823	7	0.00
28/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	148	0	148	0	200.00
28/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7360	7	7360	7	0.00
28/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7315	7	7315	7	0.00
28/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6166	6	6166	6	0.00
28/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1496	2	1496	2	479.00
28/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3325	3	3325	3	600.00
28/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	15057	15	15057	15	0.00
28/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1385	1	1385	1	200.00
28/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8296	8	8296	8	0.00
28/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	3	0	3	0	600.00
28/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	335	0	335	0	200.00
28/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3098	3	3098	3	0.00
28/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	270	0	270	0	0.00
28/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4190	4	4190	4	0.00
28/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	264	0	264	0	0.00
28/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2531	3	2531	3	0.00
28/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1306	1	1306	1	0.00
28/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	850	1	850	1	479.00
28/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2923	3	2923	3	0.00
28/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1216	1	1216	1	5,000.00
28/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	446	0	446	0	479.00
28/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	259	0	259	0	0.00
28/05/2021	2030 On 04-November-21			Bond Future	9.27	95.0487	9.2703	95.0487	0.00
28/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1862	2	1862	2	300.00
28/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	11120	11	11120	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
28/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7737	8	7737	8	0.00
28/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	5073	5	5073	5	29.00
28/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7659	8	7659	8	0.00
28/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10367	10	10367	10	0.00
28/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2878	3	2878	3	29.00
28/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	1011	1	1011	1	300.00
28/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7698	8	7698	8	0.00
28/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	855	1	855	1	0.00
28/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	865	1	865	1	0.00
28/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4617	5	4617	5	0.00
28/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	287	0	287	0	300.00
28/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6625	7	6625	7	0.00
28/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3258	3	3258	3	0.00
28/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	845	1	845	1	0.00
28/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	369	0	369	0	29.00
28/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1748	2	1748	2	0.00
28/05/2021	2030 On 03-February-22			Bond Future	9.47	92.1561	9.4682	92.1561	0.00
28/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3883	4	3883	4	1,000.00
28/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	8063	8	8063	8	0.00
28/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4408	4	4408	4	0.00
28/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3419	3	3419	3	0.00
28/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3446	3	3446	3	0.00
28/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1295	1	1295	1	101.00
28/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3472	4	3472	4	0.00
28/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2072	2	2072	2	1,000.00
28/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3211	3	3211	3	0.00
28/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3831	4	3831	4	101.00
28/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7154	7	7154	7	0.00
28/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3567	4	3567	4	0.00
28/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5374	5	5374	5	0.00
28/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3593	4	3593	4	0.00
28/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3619	4	3619	4	0.00
28/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2798	3	2798	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
28/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1195	1	1195	1	1,000.00
28/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3198	3	3198	3	0.00
28/05/2021	2030 On 05-May-22			Bond Future	9.68	93.2562	9.6782	93.2562	0.00
28/05/2021	2030 On 05-May-22	9.35	Call	Bond Future	3098	3	3098	3	0.00
28/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5422	5	5422	5	0.00
28/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5391	5	5391	5	0.00
28/05/2021	2030 On 05-May-22	8.47	Call	Bond Future	1427	1	1427	1	1,073.00
28/05/2021	2030 On 05-May-22	9.95	Call	Bond Future	4663	5	4663	5	0.00
28/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5454	6	5454	6	0.00
28/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2821	3	2821	3	0.00
28/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2856	3	2856	3	0.00
28/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2838	3	2838	3	0.00
28/05/2021	2030 On 05-May-22	9.35	Put	Bond Future	4773	5	4773	5	1,073.00
28/05/2021	2030 On 05-May-22	8.47	Put	Bond Future	7790	8	7790	8	0.00
28/05/2021	2030 On 05-May-22	9.95	Put	Bond Future	3305	3	3305	3	1,073.00
28/05/2021	2032 On 05-August-21			Bond Future	9.83	92.7568	9.8334	92.7568	118,190.00
28/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8877	9	8877	9	0.00
28/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8829	9	8829	9	0.00
28/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8925	9	8925	9	0.00
28/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	246	0	246	0	0.00
28/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	256	0	256	0	0.00
28/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	251	0	251	0	0.00
28/05/2021	2032 On 04-November-21			Bond Future	10.03	89.6430	10.0301	89.6430	21.00
28/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1770	2	1770	2	700.00
28/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14652	15	14652	15	0.00
28/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9893	10	9893	10	0.00
28/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2961	3	2961	3	700.00
28/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9851	10	9851	10	0.00
28/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9809	10	9809	10	0.00
28/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	728	1	728	1	0.00
28/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	745	1	745	1	0.00
28/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	176	0	176	0	700.00
28/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	737	1	737	1	0.00

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28/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4147	4	4147	4	0.00
28/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6012	6	6012	6	0.00
28/05/2021	2032 On 03-February-22			Bond Future	10.23	90.6918	10.2339	90.6918	0.00
28/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4410	4	4410	4	0.00
28/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3792	4	3792	4	0.00
28/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2471	3	2471	3	210.00
28/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6439	7	6439	7	0.00
28/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1547	2	1547	2	97.00
28/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4720	5	4720	5	0.00
28/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1228	1	1228	1	198.00
28/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4688	5	4688	5	0.00
28/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	7113	7	7113	7	0.00
28/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4977	5	4977	5	0.00
28/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2382	2	2382	2	400.00
28/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5411	5	5411	5	0.00
28/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2919	3	2919	3	0.00
28/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4657	5	4657	5	0.00
28/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4626	5	4626	5	0.00
28/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3574	4	3574	4	0.00
28/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3549	4	3549	4	0.00
28/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5378	5	5378	5	198.00
28/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9223	9	9223	9	0.00
28/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3028	3	3028	3	97.00
28/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3500	3	3500	3	198.00
28/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3311	3	3311	3	210.00
28/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3752	4	3752	4	400.00
28/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2202	2	2202	2	210.00
28/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6214	6	6214	6	0.00
28/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3525	3	3525	3	0.00
28/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2485	2	2485	2	400.00
28/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4329	4	4329	4	97.00
28/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8085	8	8085	8	0.00
28/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6063	6	6063	6	0.00

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28/05/2021	2032 On 05-May-22			Bond Future	10.45	87.6275	10.4454	87.6275	0.00
28/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6314	6	6314	6	0.00
28/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	6246	6	6246	6	0.00
28/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6280	6	6280	6	0.00
28/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3131	3	3131	3	0.00
28/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3149	3	3149	3	0.00
28/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3112	3	3112	3	0.00
28/05/2021	2033 On 05-August-21			Bond Future	108.33	107.6480	108.3307	107.6480	9,629.00
28/05/2021	2033 On 04-November-21			Bond Future	108.34	107.6455	108.3357	107.6455	0.00
28/05/2021	2033 On 03-February-22			Bond Future	109.63	108.9296	109.6277	108.9296	0.00
28/05/2021	2033 On 05-May-22			Bond Future	109.70	108.9978	109.7044	108.9978	0.00
28/05/2021	2037 On 05-August-21			Bond Future	10.65	84.2695	10.6501	84.2695	131,137.00
28/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9967	10	9967	10	0.00
28/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	10016	10	10016	10	0.00
28/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	10066	10	10066	10	0.00
28/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	298	0	298	0	0.00
28/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	293	0	293	0	0.00
28/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	287	0	287	0	0.00
28/05/2021	2037 On 04-November-21			Bond Future	10.84	85.2072	10.8392	85.2072	0.00
28/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	12051	12	12051	12	0.00
28/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	12008	12	12008	12	0.00
28/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9813	10	9813	10	0.00
28/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	6486	7	6486	7	600.00
28/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	12095	12	12095	12	0.00
28/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	685	1	685	1	0.00
28/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1189	1	1189	1	600.00
28/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2466	2	2466	2	0.00
28/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	693	1	693	1	0.00
28/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	678	1	678	1	0.00
28/05/2021	2037 On 03-February-22			Bond Future	11.04	81.9494	11.0379	81.9494	0.00
28/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	6149	6	6149	6	0.00
28/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	6113	6	6113	6	0.00
28/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	6077	6	6077	6	0.00

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28/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3520	3	3520	3	0.00
28/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3567	4	3567	4	0.00
28/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3544	3	3544	3	0.00
28/05/2021	2037 On 05-May-22			Bond Future	11.24	82.9279	11.2437	82.9279	0.00
28/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	7179	7	7179	7	0.00
28/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	7106	7	7106	7	0.00
28/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	7143	7	7143	7	0.00
28/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3682	4	3682	4	0.00
28/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3723	4	3723	4	0.00
28/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3702	4	3702	4	0.00
28/05/2021	2038 On 05-August-21			Bond Future	121.82	120.5015	121.8239	120.5015	7,713.00
28/05/2021	2038 On 04-November-21			Bond Future	123.21	121.8705	123.2075	121.8705	0.00
28/05/2021	2038 On 03-February-22			Bond Future	122.92	121.5712	122.9240	121.5712	0.00
28/05/2021	2038 On 05-May-22			Bond Future	124.42	123.0494	124.4184	123.0494	0.00
28/05/2021	2040 On 05-August-21			Bond Future	10.83	85.8803	10.8280	85.8803	85,554.00
28/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10774	11	10774	11	0.00
28/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	6061	6	6061	6	900.00
28/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	21914	22	21914	22	0.00
28/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10722	11	10722	11	0.00
28/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	10671	11	10671	11	0.00
28/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3788	4	3788	4	900.00
28/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2255	2	2255	2	0.00
28/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	287	0	287	0	0.00
28/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	2	0	2	0	900.00
28/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	297	0	297	0	0.00
28/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1233	1	1233	1	0.00
28/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	292	0	292	0	0.00
28/05/2021	2040 On 04-November-21			Bond Future	11.01	86.8359	11.0146	86.8359	0.00
28/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	12296	12	12296	12	0.00
28/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	12251	12	12251	12	0.00
28/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	12206	12	12206	12	0.00
28/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	818	1	818	1	0.00
28/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	810	1	810	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
28/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	801	1	801	1	0.00
28/05/2021	2040 On 03-February-22			Bond Future	11.21	83.3469	11.2104	83.3469	0.00
28/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	6222	6	6222	6	0.00
28/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	6184	6	6184	6	0.00
28/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	6260	6	6260	6	0.00
28/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3854	4	3854	4	0.00
28/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3829	4	3829	4	0.00
28/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3804	4	3804	4	0.00
28/05/2021	2040 On 05-May-22			Bond Future	11.41	84.3423	11.4127	84.3423	0.00
28/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	7290	7	7290	7	0.00
28/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	7253	7	7253	7	0.00
28/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	7328	7	7328	7	0.00
28/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4161	4	4161	4	0.00
28/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4184	4	4184	4	0.00
28/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4207	4	4207	4	0.00
28/05/2021	2044 On 05-August-21			Bond Future	10.86	82.7190	10.8610	82.7190	60,564.00
28/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	11221	11	11221	11	0.00
28/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	11170	11	11170	11	0.00
28/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	11272	11	11272	11	0.00
28/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	253	0	253	0	0.00
28/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	258	0	258	0	0.00
28/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	262	0	262	0	0.00
28/05/2021	2044 On 04-November-21			Bond Future	11.04	83.6395	11.0386	83.6395	0.00
28/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	12198	12	12198	12	0.00
28/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	12153	12	12153	12	0.00
28/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	12242	12	12242	12	0.00
28/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	842	1	842	1	0.00
28/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	860	1	860	1	0.00
28/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	851	1	851	1	0.00
28/05/2021	2044 On 03-February-22			Bond Future	11.22	80.2382	11.2248	80.2382	0.00
28/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	6360	6	6360	6	0.00
28/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	6321	6	6321	6	0.00
28/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	6283	6	6283	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
28/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3887	4	3887	4	0.00
28/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3861	4	3861	4	0.00
28/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3836	4	3836	4	0.00
28/05/2021	2044 On 05-May-22			Bond Future	11.42	81.1965	11.4168	81.1965	0.00
28/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	7436	8	7436	8	0.00
28/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	7398	7	7398	7	0.00
28/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	7360	7	7360	7	0.00
28/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4241	4	4241	4	0.00
28/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4217	4	4217	4	0.00
28/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4194	4	4194	4	0.00
28/05/2021	2046 On 05-August-21			Bond Future	111.66	111.6367	111.6609	111.6367	18,098.00
28/05/2021	2046 On 04-November-21			Bond Future	111.12	111.0964	111.1205	111.0964	0.00
28/05/2021	2046 On 03-February-22			Bond Future	112.45	112.4220	112.4460	112.4220	0.00
28/05/2021	2046 On 05-May-22			Bond Future	111.97	111.9419	111.9660	111.9419	0.00
28/05/2021	2050 On 05-August-21			Bond Future	115.02	112.7005	115.0156	112.7005	11,209.00
28/05/2021	2050 On 04-November-21			Bond Future	116.32	113.9807	116.3218	113.9807	0.00
28/05/2021	2050 On 03-February-22			Bond Future	115.76	113.3917	115.7603	113.3917	0.00
28/05/2021	2050 On 05-May-22			Bond Future	117.17	114.7704	117.1676	114.7704	0.00
28/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	AL37 On 05-August-21			Index Future	793.52	793.4460	793.5150	793.4460	0.00
28/05/2021	AL37 On 04-November-21			Index Future	802.42	802.3580	802.4240	802.3580	0.00
28/05/2021	AL37 On 03-February-22			Index Future	811.80	811.7350	811.8000	811.7350	0.00
28/05/2021	AL37 On 05-May-22			Index Future	821.48	821.4100	821.4750	821.4100	0.00
28/05/2021	AL7T On 05-August-21			Index Future	900.41	901.1980	900.4100	901.1980	0.00
28/05/2021	AL7T On 04-November-21			Index Future	910.52	911.3200	910.5200	911.3200	0.00
28/05/2021	AL7T On 03-February-22			Index Future	921.16	921.9710	921.1590	921.9710	0.00
28/05/2021	AL7T On 05-May-22			Index Future	932.14	932.9600	932.1380	932.9600	0.00
28/05/2021	ALBI On 05-August-21			Index Future	791.88	792.4510	791.8790	792.4510	134.00
28/05/2021	ALBI On 04-November-21			Index Future	800.77	801.3520	800.7700	801.3520	0.00
28/05/2021	ALBI On 03-February-22			Index Future	810.13	810.7170	810.1260	810.7170	0.00
28/05/2021	ALBI On 05-May-22			Index Future	819.78	820.3800	819.7820	820.3800	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
28/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2021	ES33 On 05-August-21			Bond Future	11.32	78.2464	11.3212	78.2464	350.00
28/05/2021	ES33 On 04-November-21			Bond Future	11.56	75.3597	11.5563	75.3597	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
28/05/2021	ES33 On 03-February-22			Bond Future	11.80	76.2594	11.8041	76.2594	0.00
28/05/2021	ES33 On 05-May-22			Bond Future	12.06	73.4094	12.0561	73.4094	0.00
28/05/2021	ES42 On 05-August-21			Bond Future	11.86	76.8231	11.8618	76.8231	4,779.00
28/05/2021	ES42 On 04-November-21			Bond Future	12.09	73.4378	12.0862	73.4378	0.00
28/05/2021	ES42 On 03-February-22			Bond Future	12.31	74.3151	12.3149	74.3151	0.00
28/05/2021	ES42 On 05-May-22			Bond Future	12.56	70.9607	12.5557	70.9607	0.00
28/05/2021	GOVI On 05-August-21			GOVI	782.10	782.6690	782.1030	782.6690	988.00
28/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	629530	64	629530	64	0.00
28/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	629630	64	629630	64	0.00
28/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	629730	64	629730	64	0.00
28/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 04-November-21			GOVI	790.89	791.4590	790.8850	791.4590	0.00
28/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	624650	63	624650	63	0.00
28/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	624750	63	624750	63	0.00
28/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	624850	63	624850	63	0.00
28/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 03-February-22			GOVI	800.13	800.7090	800.1260	800.7090	0.00
28/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	73760	8	73760	8	0.00
28/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	73860	8	73860	8	0.00
28/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	73660	8	73660	8	0.00
28/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
28/05/2021	GOVI On 05-May-22			GOVI	809.66	810.2530	809.6620	810.2530	0.00
28/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	214220	22	214220	22	0.00
28/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	214320	22	214320	22	0.00
28/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	214120	22	214120	22	0.00
28/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/05/2021	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
28/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2021	IGOV On 05-August-21			Index Future	295.61	294.0540	295.6140	294.0540	576.00
28/05/2021	IGOV On 04-November-21			Index Future	299.01	297.4290	299.0050	297.4290	16.00
28/05/2021	IGOV On 03-February-22			Index Future	302.57	300.9760	302.5710	300.9760	0.00
28/05/2021	IGOV On 05-May-22			Index Future	306.25	304.6340	306.2470	304.6340	0.00
28/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
28/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
28/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
28/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.15	90.1400	90.1500	90.1400	0.00
28/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.34	90.3300	90.3400	90.3300	0.00
28/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.56	93.5500	93.5600	93.5500	0.00
28/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.15	94.1400	94.1500	94.1400	0.00
28/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.66	86.6400	86.6600	86.6400	0.00
28/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.32	92.3100	92.3200	92.3100	0.00
28/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.79	80.8300	80.7900	80.8300	0.00
28/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.37	77.4300	77.3700	77.4300	0.00
28/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.83	75.9000	75.8300	75.9000	0.00
28/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.90	77.9700	77.9000	77.9700	0.00
28/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.94	82.0100	81.9400	82.0100	0.00
28/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.46	80.5400	80.4600	80.5400	0.00
28/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.56	82.6300	82.5600	82.6300	0.00
28/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.36	88.4400	88.3600	88.4400	0.00
28/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.77	88.8500	88.7700	88.8500	0.00
28/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.80	81.8800	81.8000	81.8800	0.00
28/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.60	89.6800	89.6000	89.6800	0.00
28/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
28/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	3.7450	96.2550	0.00
28/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
28/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.1950	3.7950	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
28/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
28/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0800	3.9200	96.0800	0.00
28/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9400	4.0600	95.9400	0.00
28/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6950	4.3150	95.6950	0.00
28/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.65	95.3600	4.6500	95.3600	471.00
28/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.88	95.1300	4.8800	95.1300	0.00
28/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.21	94.8050	5.2050	94.8050	0.00
28/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.43	94.5750	5.4250	94.5750	0.00
28/05/2021	R023 On 05-August-21			Bond Future	5.04	107.4869	5.0386	107.4869	15,432.00
28/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	506	1	506	1	0.00
28/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	494	1	494	1	0.00
28/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	482	1	482	1	0.00
28/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	102	0	102	0	0.00
28/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	99	0	99	0	0.00
28/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	96	0	96	0	0.00
28/05/2021	R023 On 04-November-21			Bond Future	5.14	104.7741	5.1432	104.7741	0.00
28/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	225	0	225	0	0.00
28/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	219	0	219	0	0.00
28/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	214	0	214	0	0.00
28/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	526	1	526	1	0.00
28/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	518	0	518	0	0.00
28/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	511	0	511	0	0.00
28/05/2021	R023 On 03-February-22			Bond Future	5.26	105.9994	5.2602	105.9994	0.00
28/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	282	0	282	0	0.00
28/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	278	0	278	0	0.00
28/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	287	0	287	0	0.00
28/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	474	0	474	0	0.00
28/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	479	0	479	0	0.00
28/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	485	0	485	0	0.00
28/05/2021	R023 On 05-May-22			Bond Future	5.39	103.3533	5.3948	103.3533	0.00
28/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	868	1	868	1	0.00
28/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	862	1	862	1	0.00
28/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	874	1	874	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
28/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	152	0	152	0	0.00
28/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	156	0	156	0	0.00
28/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	154	0	154	0	0.00
28/05/2021	R035 On 05-August-21			Bond Future	10.43	92.8487	10.4348	92.8487	81,672.00
28/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3965	4	3965	4	0.00
28/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1507	2	1507	2	100.00
28/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6694	7	6694	7	0.00
28/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	834	1	834	1	100.00
28/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	45329	45	45329	45	0.00
28/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	1797	2	1797	2	100.00
28/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4299	4	4299	4	0.00
28/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	45563	45	45563	45	0.00
28/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	45446	45	45446	45	0.00
28/05/2021	R035 On 04-November-21			Bond Future	10.63	89.4059	10.6336	89.4059	0.00
28/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	6099	6	6099	6	0.00
28/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	17513	18	17513	18	0.00
28/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	8352	8	8352	8	0.00
28/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2802	3	2802	3	782.00
28/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11674	12	11674	12	0.00
28/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	11630	12	11630	12	0.00
28/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3902	4	3902	4	0.00
28/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2484	3	2484	3	350.00
28/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2510	3	2510	3	400.00
28/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3967	4	3967	4	400.00
28/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	5623	6	5623	6	0.00
28/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11719	12	11719	12	0.00
28/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	705	1	705	1	0.00
28/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2831	3	2831	3	782.00
28/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5441	5	5441	5	0.00
28/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1608	2	1608	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
28/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4054	4	4054	4	0.00
28/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	5888	6	5888	6	0.00
28/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	5929	6	5929	6	0.00
28/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4118	4	4118	4	350.00
28/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2579	3	2579	3	350.00
28/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	721	1	721	1	0.00
28/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	713	1	713	1	0.00
28/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	141	0	141	0	400.00
28/05/2021	R035 On 03-February-22			Bond Future	10.84	90.4517	10.8424	90.4517	0.00
28/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	5292	5	5292	5	0.00
28/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	8435	9	8435	9	0.00
28/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2532	3	2532	3	280.00
28/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1698	2	1698	2	683.00
28/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5969	6	5969	6	0.00
28/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	3162	3	3162	3	1,600.00
28/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	6117	6	6117	6	0.00
28/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2927	3	2927	3	200.00
28/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7872	8	7872	8	0.00
28/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	5222	5	5222	5	0.00
28/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	6532	7	6532	7	0.00
28/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5896	6	5896	6	0.00
28/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	4010	4	4010	4	0.00
28/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5933	6	5933	6	0.00
28/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3572	4	3572	4	0.00
28/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3595	4	3595	4	0.00
28/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3223	3	3223	3	683.00
28/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2601	3	2601	3	280.00
28/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3458	3	3458	3	200.00
28/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	6658	7	6658	7	0.00
28/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	4016	4	4016	4	1,600.00
28/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6302	6	6302	6	0.00
28/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3548	4	3548	4	0.00
28/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5218	5	5218	5	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9237	9	9237	9	0.00
28/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2319	2	2319	2	1,800.00
28/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4068	4	4068	4	280.00
28/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7329	7	7329	7	0.00
28/05/2021	R035 On 05-May-22			Bond Future	11.05	87.0528	11.0506	87.0528	0.00
28/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	7128	7	7128	7	0.00
28/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	7091	7	7091	7	0.00
28/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	7055	7	7055	7	0.00
28/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3656	4	3656	4	0.00
28/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3635	4	3635	4	0.00
28/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3615	4	3615	4	0.00
28/05/2021	R186 On 05-August-21			Bond Future	7.48	114.5630	7.4820	114.5630	91,855.00
28/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5409	5	5409	5	0.00
28/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5369	5	5369	5	0.00
28/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5329	5	5329	5	0.00
28/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	178	0	178	0	0.00
28/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	174	0	174	0	0.00
28/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	169	0	169	0	0.00
28/05/2021	R186 On 04-November-21			Bond Future	7.66	115.8368	7.6634	115.8368	0.00
28/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3322	3	3322	3	0.00
28/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5422	5	5422	5	0.00
28/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2404	2	2404	2	0.00
28/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3293	3	3293	3	0.00
28/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3263	3	3263	3	0.00
28/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1377	1	1377	1	0.00
28/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1362	1	1362	1	0.00
28/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	610	1	610	1	15,177.00
28/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1348	1	1348	1	0.00
28/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1929	2	1929	2	15,177.00
28/05/2021	R186 On 03-February-22			Bond Future	7.86	111.9089	7.8554	111.9089	0.00
28/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1415	1	1415	1	0.00
28/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1400	1	1400	1	0.00
28/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1431	1	1431	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
28/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3817	4	3817	4	0.00
28/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3873	4	3873	4	0.00
28/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3845	4	3845	4	0.00
28/05/2021	R186 On 05-May-22			Bond Future	8.06	113.2444	8.0643	113.2444	0.00
28/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3280	3	3280	3	0.00
28/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3257	3	3257	3	0.00
28/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3304	3	3304	3	0.00
28/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2285	2	2285	2	0.00
28/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2317	2	2317	2	0.00
28/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2301	2	2301	2	0.00
28/05/2021	R197 On 05-August-21			Bond Future	320.86	320.4301	320.8566	320.4301	1,751.00
28/05/2021	R197 On 04-November-21			Bond Future	324.50	324.0696	324.4998	324.0696	0.00
28/05/2021	R197 On 03-February-22			Bond Future	320.26	319.8304	320.2650	319.8304	0.00
28/05/2021	R197 On 05-May-22			Bond Future	324.16	323.7193	324.1587	323.7193	0.00
28/05/2021	R202 On 05-August-21			Bond Future	238.12	237.1116	238.1159	237.1116	9,461.00
28/05/2021	R202 On 04-November-21			Bond Future	240.82	239.8049	240.8195	239.8049	0.00
28/05/2021	R202 On 03-February-22			Bond Future	239.39	238.3604	239.3865	238.3604	0.00
28/05/2021	R202 On 05-May-22			Bond Future	242.30	241.2582	242.2965	241.2582	0.00
28/05/2021	R209 On 05-August-21			Bond Future	10.33	71.9038	10.3259	71.9038	28,547.00
28/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	8166	8	8166	8	0.00
28/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	8123	8	8123	8	0.00
28/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	8209	8	8209	8	0.00
28/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	336	0	336	0	0.00
28/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	348	0	348	0	0.00
28/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	342	0	342	0	0.00
28/05/2021	R209 On 04-November-21			Bond Future	10.50	69.5630	10.4991	69.5630	4,375.00
28/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1363	1	1363	1	6,000.00
28/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	9453	10	9453	10	0.00
28/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8779	9	8779	9	0.00
28/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3606	4	3606	4	0.00
28/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	9490	10	9490	10	0.00
28/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	9415	9	9415	9	0.00
28/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	826	1	826	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
28/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1007	1	1007	1	9,000.00
28/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	835	1	835	1	0.00
28/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	844	1	844	1	0.00
28/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3601	4	3601	4	12,500.00
28/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7340	7	7340	7	0.00
28/05/2021	R209 On 03-February-22			Bond Future	10.68	70.3769	10.6768	70.3769	0.00
28/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	5217	5	5217	5	0.00
28/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	5185	5	5185	5	0.00
28/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	5154	5	5154	5	0.00
28/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3301	3	3301	3	0.00
28/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3280	3	3280	3	0.00
28/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3259	3	3259	3	0.00
28/05/2021	R209 On 05-May-22			Bond Future	10.86	68.0753	10.8591	68.0753	0.00
28/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	6365	6	6365	6	0.00
28/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	6333	6	6333	6	0.00
28/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	6300	6	6300	6	0.00
28/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3332	3	3332	3	0.00
28/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3314	3	3314	3	0.00
28/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3296	3	3296	3	0.00
28/05/2021	R210 On 05-August-21			Bond Future	210.61	210.5702	210.6086	210.5702	1,486.00
28/05/2021	R210 On 04-November-21			Bond Future	210.26	210.2208	210.2588	210.2208	0.00
28/05/2021	R210 On 03-February-22			Bond Future	212.77	212.7288	212.7668	212.7288	0.00
28/05/2021	R210 On 05-May-22			Bond Future	212.55	212.5151	212.5533	212.5151	0.00
28/05/2021	R212 On 05-August-21			Bond Future	172.39	172.3309	172.3922	172.3309	1,803.00
28/05/2021	R212 On 04-November-21			Bond Future	174.35	174.2887	174.3502	174.2887	0.00
28/05/2021	R213 On 05-August-21			Bond Future	9.45	88.0443	9.4455	88.0443	9,043.00
28/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7699	8	7699	8	0.00
28/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4628	5	4628	5	0.00
28/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7346	7	7346	7	0.00
28/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7655	8	7655	8	0.00
28/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7611	8	7611	8	0.00
28/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1930	2	1930	2	0.00
28/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	277	0	277	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
28/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	867	1	867	1	0.00
28/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2521	2	2521	2	0.00
28/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	271	0	271	0	0.00
28/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	310	0	310	0	0.00
28/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	266	0	266	0	0.00
28/05/2021	R213 On 04-November-21			Bond Future	9.63	85.4934	9.6330	85.4934	0.00
28/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8286	8	8286	8	0.00
28/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	8248	8	8248	8	0.00
28/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8325	8	8325	8	0.00
28/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	817	1	817	1	0.00
28/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	808	1	808	1	0.00
28/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	798	1	798	1	0.00
28/05/2021	R213 On 03-February-22			Bond Future	9.83	86.4933	9.8305	86.4933	0.00
28/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4678	5	4678	5	0.00
28/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3509	4	3509	4	0.00
28/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	2105	2	2105	2	220.00
28/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	6090	6	6090	6	0.00
28/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2246	2	2246	2	430.00
28/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4927	5	4927	5	0.00
28/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4617	5	4617	5	0.00
28/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	3055	3	3055	3	0.00
28/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	4082	4	4082	4	0.00
28/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	4054	4	4054	4	0.00
28/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1485	2	1485	2	102.00
28/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4167	4	4167	4	0.00
28/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1249	1	1249	1	200.00
28/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	4110	4	4110	4	0.00
28/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6333	6	6333	6	0.00
28/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2074	2	2074	2	220.00
28/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2174	2	2174	2	430.00
28/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3330	3	3330	3	0.00
28/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3284	3	3284	3	430.00
28/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5531	5	5531	5	0.00

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28/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7127	7	7127	7	0.00
28/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4383	4	4383	4	200.00
28/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	7869	8	7869	8	0.00
28/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3378	3	3378	3	0.00
28/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3354	3	3354	3	0.00
28/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	2962	3	2962	3	200.00
28/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2762	3	2762	3	102.00
28/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	3880	4	3880	4	102.00
28/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	2921	3	2921	3	220.00
28/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5777	6	5777	6	0.00
28/05/2021	R213 On 05-May-22			Bond Future	10.03	83.9931	10.0290	83.9931	0.00
28/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5835	6	5835	6	0.00
28/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5866	6	5866	6	0.00
28/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5803	6	5803	6	0.00
28/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2781	3	2781	3	0.00
28/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2814	3	2814	3	0.00
28/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2797	3	2797	3	0.00
28/05/2021	R214 On 05-August-21			Bond Future	10.76	68.5008	10.7558	68.5008	17,880.00
28/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7330	7	7330	7	0.00
28/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7370	7	7370	7	0.00
28/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	7289	7	7289	7	0.00
28/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	549	1	549	1	0.00
28/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	566	1	566	1	0.00
28/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	557	1	557	1	0.00
28/05/2021	R214 On 04-November-21			Bond Future	10.93	65.9848	10.9291	65.9848	0.00
28/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	9037	9	9037	9	0.00
28/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	9001	9	9001	9	0.00
28/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8966	9	8966	9	0.00
28/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1098	1	1098	1	0.00
28/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1077	1	1077	1	0.00
28/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1088	1	1088	1	0.00
28/05/2021	R214 On 03-February-22			Bond Future	11.11	66.7567	11.1099	66.7567	0.00
28/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	5229	5	5229	5	0.00

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28/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	5198	5	5198	5	0.00
28/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	5259	5	5259	5	0.00
28/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3672	4	3672	4	0.00
28/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3650	4	3650	4	0.00
28/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3627	4	3627	4	0.00
28/05/2021	R214 On 05-May-22			Bond Future	11.29	64.2734	11.2886	64.2734	0.00
28/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	6096	6	6096	6	0.00
28/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	6066	6	6066	6	0.00
28/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	6127	6	6127	6	0.00
28/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3746	4	3746	4	0.00
28/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3726	4	3726	4	0.00
28/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3706	4	3706	4	0.00
28/05/2021	R248 On 05-August-21			Bond Future	10.76	86.4592	10.7554	86.4592	171,908.00
28/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	11610	12	11610	12	0.00
28/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11558	12	11558	12	0.00
28/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	827	1	827	1	0.00
28/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	2099	2	2099	2	1,000.00
28/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11662	12	11662	12	0.00
28/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4891	5	4891	5	1,000.00
28/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1511	2	1511	2	1,300.00
28/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3557	4	3557	4	1,300.00
28/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2427	2	2427	2	0.00
28/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3589	4	3589	4	0.00
28/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2500	2	2500	2	0.00
28/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4025	4	4025	4	0.00
28/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	246	0	246	0	0.00
28/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1717	2	1717	2	0.00
28/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	242	0	242	0	0.00
28/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	4999	5	4999	5	0.00
28/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	6755	7	6755	7	0.00
28/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	237	0	237	0	0.00
28/05/2021	R248 On 04-November-21			Bond Future	10.93	83.0083	10.9282	83.0083	0.00
28/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12721	13	12721	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
28/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12675	13	12675	13	0.00
28/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12766	13	12766	13	0.00
28/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	779	1	779	1	0.00
28/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	796	1	796	1	0.00
28/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	787	1	787	1	0.00
28/05/2021	R248 On 03-February-22			Bond Future	11.11	83.9794	11.1088	83.9794	0.00
28/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	6509	7	6509	7	0.00
28/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	6469	7	6469	7	0.00
28/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	6430	6	6430	6	0.00
28/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3924	4	3924	4	0.00
28/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	3977	4	3977	4	0.00
28/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	3950	4	3950	4	0.00
28/05/2021	R248 On 05-May-22			Bond Future	11.29	80.5664	11.2874	80.5664	0.00
28/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	7555	8	7555	8	0.00
28/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	7516	8	7516	8	0.00
28/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	7476	8	7476	8	0.00
28/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4190	4	4190	4	0.00
28/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4143	4	4143	4	0.00
28/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4166	4	4166	4	0.00