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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2021 TO: 26/05/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	2025 On 05-August-21			Bond Future	153.40	153.5492	153.4042	153.5492	5,368.00
26/05/2021	2025 On 04-November-21			Bond Future	155.15	155.2958	155.1475	155.2958	0.00
26/05/2021	2025 On 03-February-22			Bond Future	155.44	155.5914	155.4402	155.5914	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
26/05/2021	2025 On 05-May-22			Bond Future	157.33	157.4837	157.3301	157.4837	0.00
26/05/2021	2029 On 05-August-21			Bond Future	114.49	114.3044	114.4893	114.3044	3,031.00
26/05/2021	2029 On 04-November-21			Bond Future	114.64	114.4536	114.6393	114.4536	0.00
26/05/2021	2029 On 03-February-22			Bond Future	116.01	115.8200	116.0072	115.8200	0.00
26/05/2021	2029 On 05-May-22			Bond Future	116.24	116.0531	116.2421	116.0531	0.00
26/05/2021	2030 On 05-August-21			Bond Future	9.02	94.3601	94.3096	94.3601	100,747.00
26/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7765	8	8	8	0.00
26/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	995	1	1	1	5,000.00
26/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3796	4	4	4	0.00
26/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4795	5	5	5	0.00
26/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1993	2	2	2	600.00
26/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	7177	7	7	7	0.00
26/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	186	0	0	0	200.00
26/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7720	8	8	8	0.00
26/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7674	8	8	8	0.00
26/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6512	7	7	7	0.00
26/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1686	2	2	2	479.00
26/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3608	4	4	4	600.00
26/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	15438	15	15	15	0.00
26/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1567	2	2	2	200.00
26/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	7953	8	8	8	0.00
26/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	3	0	0	0	600.00
26/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	309	0	0	0	200.00
26/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	2899	3	3	3	0.00
26/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	248	0	0	0	0.00
26/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	3944	4	4	4	0.00
26/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	243	0	0	0	0.00
26/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2360	2	2	2	0.00
26/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1208	1	1	1	0.00
26/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	785	1	1	1	479.00
26/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2732	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1125	1	1	1	5,000.00
26/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	411	0	0	0	479.00
26/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	238	0	0	0	0.00
26/05/2021	2030 On 04-November-21			Bond Future	9.20	95.4113	95.3592	95.4113	0.00
26/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	2028	2	2	2	300.00
26/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	11485	12	11	12	0.00
26/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	8069	8	8	8	0.00
26/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	5356	5	5	5	29.00
26/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7990	8	8	8	0.00
26/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10727	11	11	11	0.00
26/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	3092	3	3	3	29.00
26/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	1123	1	1	1	300.00
26/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	8029	8	8	8	0.00
26/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	800	1	1	1	0.00
26/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	809	1	1	1	0.00
26/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4397	4	4	4	0.00
26/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	266	0	0	0	300.00
26/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6351	6	6	6	0.00
26/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3087	3	3	3	0.00
26/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	790	1	1	1	0.00
26/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	343	0	0	0	29.00
26/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1645	2	2	2	0.00
26/05/2021	2030 On 03-February-22			Bond Future	9.39	92.5239	92.4705	92.5239	0.00
26/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	4116	4	4	4	1,000.00
26/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	8384	8	8	8	0.00
26/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4656	5	5	5	0.00
26/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3636	4	4	4	0.00
26/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3663	4	4	4	0.00
26/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1413	1	1	1	101.00
26/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3691	4	4	4	0.00
26/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2233	2	2	2	1,000.00
26/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3421	3	3	3	0.00
26/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3649	4	4	4	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
26/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	6880	7	7	7	0.00
26/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3395	3	3	3	0.00
26/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5144	5	5	5	0.00
26/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3420	3	3	3	0.00
26/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3445	3	3	3	0.00
26/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2655	3	3	3	101.00
26/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1125	1	1	1	1,000.00
26/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3039	3	3	3	0.00
26/05/2021	2030 On 05-May-22			Bond Future	9.60	93.6290	93.5745	93.6290	0.00
26/05/2021	2030 On 05-May-22	9.35	Call	Bond Future	3291	0	3	0	0.00
26/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5683	6	6	6	0.00
26/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5651	6	6	6	0.00
26/05/2021	2030 On 05-May-22	8.47	Call	Bond Future	1545	0	2	0	1,073.00
26/05/2021	2030 On 05-May-22	9.95	Call	Bond Future	4905	0	5	0	0.00
26/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5715	6	6	6	0.00
26/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2687	3	3	3	0.00
26/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2720	3	3	3	0.00
26/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2703	3	3	3	0.00
26/05/2021	2030 On 05-May-22	9.35	Put	Bond Future	4570	0	5	0	1,073.00
26/05/2021	2030 On 05-May-22	8.47	Put	Bond Future	7512	0	8	0	0.00
26/05/2021	2030 On 05-May-22	9.95	Put	Bond Future	3151	0	3	0	1,073.00
26/05/2021	2032 On 05-August-21			Bond Future	9.76	93.0172	93.1512	93.0172	118,190.00
26/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	9329	9	9	9	0.00
26/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	9280	9	9	9	0.00
26/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	9377	9	9	9	0.00
26/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	224	0	0	0	0.00
26/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	233	0	0	0	0.00
26/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	228	0	0	0	0.00
26/05/2021	2032 On 04-November-21			Bond Future	9.95	89.9077	90.0421	89.9077	21.00
26/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1954	2	2	2	700.00
26/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	15118	15	15	15	0.00
26/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	10320	10	10	10	0.00

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26/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	3212	3	3	3	700.00
26/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	10278	10	10	10	0.00
26/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	10235	10	10	10	0.00
26/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	675	1	1	1	0.00
26/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	691	1	1	1	0.00
26/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	161	0	0	0	700.00
26/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	683	1	1	1	0.00
26/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	3917	4	4	4	0.00
26/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	5715	6	6	6	0.00
26/05/2021	2032 On 03-February-22			Bond Future	10.15	90.9605	91.0958	90.9605	0.00
26/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4697	5	5	5	0.00
26/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	4057	4	4	4	0.00
26/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2676	3	3	3	210.00
26/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6784	7	7	7	0.00
26/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1698	2	2	2	97.00
26/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	5018	5	5	5	0.00
26/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1356	1	1	1	198.00
26/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4985	5	5	5	0.00
26/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	7472	7	7	7	0.00
26/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	5283	5	5	5	0.00
26/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2582	2	3	2	400.00
26/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5730	6	6	6	0.00
26/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	3146	3	3	3	0.00
26/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4953	5	5	5	0.00
26/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4920	5	5	5	0.00
26/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3382	3	3	3	0.00
26/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3358	3	3	3	0.00
26/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5119	5	5	5	198.00
26/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	8864	9	9	9	0.00
26/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	2860	3	3	3	97.00
26/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3311	3	3	3	198.00
26/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3131	3	3	3	210.00
26/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3552	4	4	4	400.00

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26/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2074	2	2	2	210.00
26/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	5928	6	6	6	0.00
26/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3335	3	3	3	0.00
26/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2343	2	2	2	400.00
26/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4107	4	4	4	97.00
26/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	7750	8	8	8	0.00
26/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	5781	6	6	6	0.00
26/05/2021	2032 On 05-May-22			Bond Future	10.36	87.8999	88.0365	87.8999	0.00
26/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6644	6	7	6	0.00
26/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	6574	6	7	6	0.00
26/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6609	6	7	6	0.00
26/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	2967	3	3	3	0.00
26/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	2985	3	3	3	0.00
26/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	2949	3	3	3	0.00
26/05/2021	2033 On 05-August-21			Bond Future	107.63	106.7956	107.6260	106.7956	9,629.00
26/05/2021	2033 On 04-November-21			Bond Future	107.62	106.7849	107.6236	106.7849	0.00
26/05/2021	2033 On 03-February-22			Bond Future	108.91	108.0597	108.9077	108.0597	0.00
26/05/2021	2033 On 05-May-22			Bond Future	108.98	108.1180	108.9759	108.1180	0.00
26/05/2021	2037 On 05-August-21			Bond Future	10.57	84.3808	84.6305	84.3808	131,104.00
26/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	10459	10	10	10	0.00
26/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	10509	10	11	10	0.00
26/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	10558	10	11	10	0.00
26/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	273	0	0	0	0.00
26/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	269	0	0	0	0.00
26/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	264	0	0	0	0.00
26/05/2021	2037 On 04-November-21			Bond Future	10.76	85.3211	85.5726	85.3211	0.00
26/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	12527	12	13	12	0.00
26/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	12483	12	12	12	0.00
26/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	10259	10	10	10	0.00
26/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	6865	7	7	7	600.00
26/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	12571	12	13	12	0.00

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26/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	638	1	1	1	0.00
26/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1113	1	1	1	600.00
26/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2323	2	2	2	0.00
26/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	645	1	1	1	0.00
26/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	631	1	1	1	0.00
26/05/2021	2037 On 03-February-22			Bond Future	10.95	82.0655	82.3192	82.0655	0.00
26/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	6498	6	6	6	0.00
26/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	6461	6	6	6	0.00
26/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	6424	6	6	6	0.00
26/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3340	3	3	3	0.00
26/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3384	3	3	3	0.00
26/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3362	3	3	3	0.00
26/05/2021	2037 On 05-May-22			Bond Future	11.16	83.0459	83.3023	83.0459	0.00
26/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	7538	7	8	7	0.00
26/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	7464	7	7	7	0.00
26/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	7501	7	8	7	0.00
26/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3505	3	4	3	0.00
26/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3545	3	4	3	0.00
26/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3525	3	4	3	0.00
26/05/2021	2038 On 05-August-21			Bond Future	120.15	119.4373	120.1543	119.4373	7,713.00
26/05/2021	2038 On 04-November-21			Bond Future	121.52	120.7960	121.5198	120.7960	0.00
26/05/2021	2038 On 03-February-22			Bond Future	121.22	120.4850	121.2166	120.4850	0.00
26/05/2021	2038 On 05-May-22			Bond Future	122.69	121.9506	122.6906	121.9506	0.00
26/05/2021	2040 On 05-August-21			Bond Future	10.74	86.1449	86.3738	86.1449	85,282.00
26/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	11334	11	11	11	0.00
26/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	6542	6	7	6	900.00
26/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	22500	22	22	22	0.00
26/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	11282	11	11	11	0.00
26/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	11230	11	11	11	0.00
26/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	4189	4	4	4	900.00
26/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2070	2	2	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
26/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	261	0	0	0	0.00
26/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	2	0	0	0	900.00
26/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	270	0	0	0	0.00
26/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1128	1	1	1	0.00
26/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	265	0	0	0	0.00
26/05/2021	2040 On 04-November-21			Bond Future	10.93	87.1049	87.3353	87.1049	0.00
26/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	12831	13	13	13	0.00
26/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	12785	13	13	13	0.00
26/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	12739	12	13	12	0.00
26/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	758	1	1	1	0.00
26/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	750	1	1	1	0.00
26/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	742	1	1	1	0.00
26/05/2021	2040 On 03-February-22			Bond Future	11.12	83.6198	83.8524	83.6198	0.00
26/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	6611	6	7	6	0.00
26/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	6572	6	7	6	0.00
26/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	6650	6	7	6	0.00
26/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3641	4	4	4	0.00
26/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3617	4	4	4	0.00
26/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3593	4	4	4	0.00
26/05/2021	2040 On 05-May-22			Bond Future	11.32	84.6189	84.8539	84.6189	0.00
26/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	7688	7	8	7	0.00
26/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	7650	7	8	7	0.00
26/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	7727	7	8	7	0.00
26/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	3951	4	4	4	0.00
26/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	3973	4	4	4	0.00
26/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	3995	4	4	4	0.00
26/05/2021	2044 On 05-August-21			Bond Future	10.79	82.9168	83.1101	82.9168	60,665.00
26/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	11690	12	12	12	0.00
26/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	11639	11	12	11	0.00
26/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	11742	12	12	12	0.00
26/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	236	0	0	0	0.00
26/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	241	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
26/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	245	0	0	0	0.00
26/05/2021	2044 On 04-November-21			Bond Future	10.97	83.8408	84.0352	83.8408	0.00
26/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	12641	12	13	12	0.00
26/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	12596	12	13	12	0.00
26/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	12686	12	13	12	0.00
26/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	793	1	1	1	0.00
26/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	810	1	1	1	0.00
26/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	802	1	1	1	0.00
26/05/2021	2044 On 03-February-22			Bond Future	11.15	80.4427	80.6388	80.4427	0.00
26/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	6687	6	7	6	0.00
26/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	6648	6	7	6	0.00
26/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	6609	6	7	6	0.00
26/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3714	4	4	4	0.00
26/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3689	4	4	4	0.00
26/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3665	4	4	4	0.00
26/05/2021	2044 On 05-May-22			Bond Future	11.34	81.4039	81.6019	81.4039	0.00
26/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	7770	7	8	7	0.00
26/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	7731	7	8	7	0.00
26/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	7693	7	8	7	0.00
26/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4069	4	4	4	0.00
26/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4046	4	4	4	0.00
26/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4024	4	4	4	0.00
26/05/2021	2046 On 05-August-21			Bond Future	110.66	108.9044	110.6613	108.9044	18,098.00
26/05/2021	2046 On 04-November-21			Bond Future	110.11	108.3348	110.1106	108.3348	0.00
26/05/2021	2046 On 03-February-22			Bond Future	111.42	109.6283	111.4245	109.6283	0.00
26/05/2021	2046 On 05-May-22			Bond Future	110.93	109.1148	110.9325	109.1148	0.00
26/05/2021	2050 On 05-August-21			Bond Future	112.68	112.6036	112.6764	112.6036	11,209.00
26/05/2021	2050 On 04-November-21			Bond Future	113.96	113.8846	113.9568	113.8846	0.00
26/05/2021	2050 On 03-February-22			Bond Future	113.37	113.2952	113.3676	113.2952	0.00
26/05/2021	2050 On 05-May-22			Bond Future	114.75	114.6733	114.7460	114.6733	0.00
26/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	AL37 On 05-August-21			Index Future	795.17	796.2500	795.1710	796.2500	0.00
26/05/2021	AL37 On 04-November-21			Index Future	804.11	805.1990	804.1050	805.1990	0.00
26/05/2021	AL37 On 03-February-22			Index Future	813.51	814.6130	813.5050	814.6130	0.00
26/05/2021	AL37 On 05-May-22			Index Future	823.20	824.3250	823.2020	824.3250	0.00
26/05/2021	AL7T On 05-August-21			Index Future	904.36	904.3340	904.3550	904.3340	0.00
26/05/2021	AL7T On 04-November-21			Index Future	914.52	914.4970	914.5160	914.4970	0.00
26/05/2021	AL7T On 03-February-22			Index Future	925.21	925.1890	925.2060	925.1890	0.00
26/05/2021	AL7T On 05-May-22			Index Future	936.24	936.2200	936.2350	936.2200	0.00
26/05/2021	ALBI On 05-August-21			Index Future	795.10	794.5400	795.1010	794.5400	134.00
26/05/2021	ALBI On 04-November-21			Index Future	804.03	803.4700	804.0340	803.4700	0.00
26/05/2021	ALBI On 03-February-22			Index Future	813.43	812.8640	813.4330	812.8640	0.00
26/05/2021	ALBI On 05-May-22			Index Future	823.13	822.5550	823.1290	822.5550	0.00
26/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2021	ES33 On 05-August-21			Bond Future	11.26	78.2737	78.5087	78.2737	350.00
26/05/2021	ES33 On 04-November-21			Bond Future	11.49	75.3885	75.6253	75.3885	0.00
26/05/2021	ES33 On 03-February-22			Bond Future	11.74	76.2892	76.5283	76.2892	0.00
26/05/2021	ES33 On 05-May-22			Bond Future	11.99	73.4401	73.6817	73.4401	0.00
26/05/2021	ES42 On 05-August-21			Bond Future	11.78	76.9818	77.2137	76.9818	4,779.00
26/05/2021	ES42 On 04-November-21			Bond Future	12.00	73.5994	73.8331	73.5994	0.00
26/05/2021	ES42 On 03-February-22			Bond Future	12.23	74.4793	74.7153	74.4793	0.00
26/05/2021	ES42 On 05-May-22			Bond Future	12.47	71.1274	71.3659	71.1274	0.00
26/05/2021	GOVI On 05-August-21			GOVI	785.25	784.7980	785.2470	784.7980	989.00
26/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	660970	66	66	66	0.00
26/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	661070	66	66	66	0.00
26/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	661170	66	66	66	0.00
26/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 04-November-21			GOVI	794.07	793.6180	794.0690	793.6180	0.00
26/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	656490	65	66	65	0.00
26/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	656590	65	66	65	0.00
26/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	656690	65	66	65	0.00
26/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 03-February-22			GOVI	803.35	802.8970	803.3510	802.8970	0.00
26/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	106010	10	11	10	0.00
26/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	106110	10	11	10	0.00
26/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	105910	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 05-May-22			GOVI	812.93	812.4690	812.9280	812.4690	0.00
26/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	246880	24	25	24	0.00
26/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	246980	24	25	24	0.00
26/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	246780	24	25	24	0.00
26/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
26/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2021	IGOV On 05-August-21			Index Future	293.48	292.6360	293.4810	292.6360	576.00
26/05/2021	IGOV On 04-November-21			Index Future	296.85	295.9970	296.8500	295.9970	16.00
26/05/2021	IGOV On 03-February-22			Index Future	300.39	299.5290	300.3910	299.5290	0.00
26/05/2021	IGOV On 05-May-22			Index Future	304.04	303.1690	304.0420	303.1690	0.00
26/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
26/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
26/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
26/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
26/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3400	90.3300	90.3400	0.00
26/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5500	93.5500	93.5500	0.00
26/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1400	94.1400	94.1400	0.00
26/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.65	86.6500	86.6500	86.6500	0.00
26/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.32	92.3100	92.3200	92.3100	0.00
26/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.71	80.6000	80.7100	80.6000	0.00
26/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.28	77.1700	77.2800	77.1700	0.00
26/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.73	75.6100	75.7300	75.6100	0.00
26/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.78	77.6700	77.7800	77.6700	0.00
26/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.81	81.7000	81.8100	81.7000	0.00

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26/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.33	80.2300	80.3300	80.2300	0.00
26/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.41	82.3100	82.4100	82.3100	0.00
26/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.20	88.1100	88.2000	88.1100	0.00
26/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.59	88.5100	88.5900	88.5100	0.00
26/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.60	81.5300	81.6000	81.5300	0.00
26/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.39	89.3300	89.3900	89.3300	0.00
26/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	0.00
26/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	96.2550	96.2550	0.00
26/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2400	96.2300	96.2400	0.00
26/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.2050	96.1950	96.2050	30,000.00
26/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1300	96.1100	96.1300	0.00
26/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.1000	96.0800	96.1000	0.00
26/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9700	95.9400	95.9700	0.00
26/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.7150	95.6950	95.7150	0.00
26/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.64	95.3800	95.3600	95.3800	471.00
26/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.87	95.1500	95.1300	95.1500	0.00
26/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.20	94.8150	94.8050	94.8150	0.00
26/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.43	94.5950	94.5750	94.5950	0.00
26/05/2021	R023 On 05-August-21			Bond Future	4.97	107.5573	107.5541	107.5573	15,432.00
26/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	586	1	1	1	0.00
26/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	573	1	1	1	0.00
26/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	560	1	1	1	0.00
26/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	80	0	0	0	0.00
26/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	78	0	0	0	0.00
26/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	75	0	0	0	0.00
26/05/2021	R023 On 04-November-21			Bond Future	5.06	104.8468	104.8423	104.8468	0.00
26/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	267	0	0	0	0.00
26/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	261	0	0	0	0.00
26/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	255	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
26/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	465	0	0	0	0.00
26/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	458	0	0	0	0.00
26/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	452	0	0	0	0.00
26/05/2021	R023 On 03-February-22			Bond Future	5.16	106.0740	106.0687	106.0740	0.00
26/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	329	0	0	0	0.00
26/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	324	0	0	0	0.00
26/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	334	0	0	0	0.00
26/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	418	0	0	0	0.00
26/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	428	0	0	0	0.00
26/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	423	0	0	0	0.00
26/05/2021	R023 On 05-May-22			Bond Future	5.26	103.4294	103.4236	103.4294	0.00
26/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	950	1	1	1	0.00
26/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	943	1	1	1	0.00
26/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	956	1	1	1	0.00
26/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	129	0	0	0	0.00
26/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	133	0	0	0	0.00
26/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	131	0	0	0	0.00
26/05/2021	R035 On 05-August-21			Bond Future	10.39	92.8583	93.0726	92.8583	81,740.00
26/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	4203	4	4	4	0.00
26/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1655	2	2	2	100.00
26/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6975	7	7	7	0.00
26/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	803	1	1	1	100.00
26/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	45018	45	45	45	0.00
26/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	1724	2	2	2	100.00
26/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	4136	4	4	4	0.00
26/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	45251	45	45	45	0.00
26/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	45135	45	45	45	0.00
26/05/2021	R035 On 04-November-21			Bond Future	10.58	89.4170	89.6326	89.4170	0.00
26/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	6331	6	6	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
26/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	17824	18	18	18	0.00
26/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	8614	8	9	8	0.00
26/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2960	3	3	3	782.00
26/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11965	12	12	12	0.00
26/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	11920	12	12	12	0.00
26/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	4091	4	4	4	0.00
26/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2631	2	3	2	350.00
26/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2658	2	3	2	400.00
26/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	4158	4	4	4	400.00
26/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	12009	12	12	12	0.00
26/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	5847	5	6	5	0.00
26/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2741	3	3	3	782.00
26/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5284	5	5	5	0.00
26/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	680	1	1	1	0.00
26/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1554	1	2	1	782.00
26/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	3929	4	4	4	0.00
26/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	5720	6	6	6	0.00
26/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	3991	4	4	4	350.00
26/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	5761	6	6	6	0.00
26/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2496	2	2	2	350.00
26/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	696	1	1	1	0.00
26/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	688	1	1	1	0.00
26/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	136	0	0	0	400.00
26/05/2021	R035 On 03-February-22			Bond Future	10.79	90.4638	90.6813	90.4638	0.00
26/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	5494	5	5	5	0.00
26/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	8682	8	9	8	0.00
26/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2665	2	3	2	280.00
26/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1801	2	2	2	683.00
26/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	6183	6	6	6	0.00
26/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	3314	3	3	3	1,600.00
26/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	6333	6	6	6	0.00
26/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	3073	3	3	3	200.00
26/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	8112	8	8	8	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
26/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	5423	5	5	5	0.00
26/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	6754	6	7	6	0.00
26/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	4185	4	4	4	0.00
26/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	6146	6	6	6	0.00
26/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	6109	6	6	6	0.00
26/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3488	3	3	3	0.00
26/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3466	3	3	3	0.00
26/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3126	3	3	3	683.00
26/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2521	2	3	2	280.00
26/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3355	3	3	3	200.00
26/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	6484	7	6	7	0.00
26/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	3898	4	4	4	1,600.00
26/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	6135	6	6	6	0.00
26/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3443	3	3	3	0.00
26/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5073	5	5	5	683.00
26/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	9021	9	9	9	0.00
26/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2247	2	2	2	1,800.00
26/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	3949	4	4	4	280.00
26/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	7142	7	7	7	0.00
26/05/2021	R035 On 05-May-22			Bond Future	11.00	87.0656	87.2853	87.0656	0.00
26/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	7349	7	7	7	0.00
26/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	7312	7	7	7	0.00
26/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	7275	7	7	7	0.00
26/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3553	3	4	3	0.00
26/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3533	3	4	3	0.00
26/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3513	3	4	3	0.00
26/05/2021	R186 On 05-August-21			Bond Future	7.43	114.9684	114.8245	114.9684	91,875.00
26/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5648	6	6	6	0.00
26/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5608	6	6	6	0.00
26/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5567	6	6	6	0.00
26/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	165	0	0	0	0.00
26/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	161	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
26/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	157	0	0	0	0.00
26/05/2021	R186 On 04-November-21			Bond Future	7.61	116.2486	116.1017	116.2486	0.00
26/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3502	3	4	3	0.00
26/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5640	6	6	6	0.00
26/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2559	3	3	3	0.00
26/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3472	3	3	3	0.00
26/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3442	3	3	3	0.00
26/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1301	1	1	1	0.00
26/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1287	1	1	1	0.00
26/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	573	0	1	0	15,177.00
26/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1273	1	1	1	0.00
26/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1829	2	2	2	15,177.00
26/05/2021	R186 On 03-February-22			Bond Future	7.79	112.3266	112.1772	112.3266	0.00
26/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1519	1	2	1	0.00
26/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1502	1	2	1	0.00
26/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1535	2	2	2	0.00
26/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3662	3	4	3	0.00
26/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3717	4	4	4	0.00
26/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3690	4	4	4	0.00
26/05/2021	R186 On 05-May-22			Bond Future	8.00	113.6677	113.5160	113.6677	0.00
26/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3439	3	3	3	0.00
26/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3415	3	3	3	0.00
26/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3463	3	3	3	0.00
26/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2182	2	2	2	0.00
26/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2214	2	2	2	0.00
26/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2198	2	2	2	0.00
26/05/2021	R197 On 05-August-21			Bond Future	320.39	320.2573	320.3869	320.2573	1,751.00
26/05/2021	R197 On 04-November-21			Bond Future	324.03	323.8995	324.0271	323.8995	0.00
26/05/2021	R197 On 03-February-22			Bond Future	319.79	319.6611	319.7881	319.6611	0.00
26/05/2021	R197 On 05-May-22			Bond Future	323.68	323.5497	323.6769	323.5497	0.00
26/05/2021	R202 On 05-August-21			Bond Future	236.47	235.9684	236.4693	235.9684	9,461.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	R202 On 04-November-21			Bond Future	239.16	238.6521	239.1560	238.6521	0.00
26/05/2021	R202 On 03-February-22			Bond Future	237.70	237.1958	237.7043	237.1958	0.00
26/05/2021	R202 On 05-May-22			Bond Future	240.59	240.0809	240.5945	240.0809	0.00
26/05/2021	R209 On 05-August-21			Bond Future	10.26	71.9481	72.1910	71.9481	28,547.00
26/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	8512	8	9	8	0.00
26/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	8469	8	8	8	0.00
26/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	8555	8	9	8	0.00
26/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	317	0	0	0	0.00
26/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	328	0	0	0	0.00
26/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	323	0	0	0	0.00
26/05/2021	R209 On 04-November-21			Bond Future	10.43	69.6089	69.8536	69.6089	4,375.00
26/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1485	1	1	1	6,000.00
26/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	9781	10	10	10	0.00
26/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	9100	9	9	9	0.00
26/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3826	4	4	4	0.00
26/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	9819	10	10	10	0.00
26/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	9743	9	10	9	0.00
26/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	785	1	1	1	0.00
26/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	958	1	1	1	9,000.00
26/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	793	1	1	1	0.00
26/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	802	1	1	1	0.00
26/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3452	3	3	3	12,500.00
26/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7093	7	7	7	0.00
26/05/2021	R209 On 03-February-22			Bond Future	10.61	70.4240	70.6711	70.4240	0.00
26/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	5461	5	5	5	0.00
26/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	5429	5	5	5	0.00
26/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	5397	5	5	5	0.00
26/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3170	3	3	3	0.00
26/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3150	3	3	3	0.00
26/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3129	3	3	3	0.00
26/05/2021	R209 On 05-May-22			Bond Future	10.79	68.1234	68.3732	68.1234	0.00
26/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	6621	6	7	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
26/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	6589	6	7	6	0.00
26/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	6556	6	7	6	0.00
26/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3208	3	3	3	0.00
26/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3191	3	3	3	0.00
26/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3173	3	3	3	0.00
26/05/2021	R210 On 05-August-21			Bond Future	210.27	210.1622	210.2729	210.1622	1,486.00
26/05/2021	R210 On 04-November-21			Bond Future	209.92	209.8112	209.9209	209.8112	0.00
26/05/2021	R210 On 03-February-22			Bond Future	212.43	212.3162	212.4257	212.3162	0.00
26/05/2021	R210 On 05-May-22			Bond Future	212.21	212.0986	212.2087	212.0986	0.00
26/05/2021	R212 On 05-August-21			Bond Future	172.32	172.2212	172.3165	172.2212	1,803.00
26/05/2021	R212 On 04-November-21			Bond Future	174.27	174.1804	174.2749	174.1804	0.00
26/05/2021	R213 On 05-August-21			Bond Future	9.38	88.2870	88.3216	88.2870	9,043.00
26/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	8060	8	8	8	0.00
26/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4945	5	5	5	0.00
26/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7704	8	8	8	0.00
26/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	8016	8	8	8	0.00
26/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7971	8	8	8	0.00
26/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	2147	2	2	2	0.00
26/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	256	0	0	0	0.00
26/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	804	1	1	1	0.00
26/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2357	2	2	2	0.00
26/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	251	0	0	0	0.00
26/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	287	0	0	0	0.00
26/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	246	0	0	0	0.00
26/05/2021	R213 On 04-November-21			Bond Future	9.56	85.7401	85.7742	85.7401	0.00
26/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8622	9	9	9	0.00
26/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	8583	9	9	9	0.00
26/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8661	9	9	9	0.00
26/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	767	1	1	1	0.00
26/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	758	1	1	1	0.00
26/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	749	1	1	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
26/05/2021	R213 On 03-February-22			Bond Future	9.76	86.7438	86.7776	86.7438	0.00
26/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4929	5	5	5	0.00
26/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3725	4	4	4	0.00
26/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	2263	2	2	2	220.00
26/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	6372	6	6	6	0.00
26/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2411	2	2	2	430.00
26/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	5184	5	5	5	0.00
26/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4866	5	5	5	0.00
26/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	3254	3	3	3	0.00
26/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	4316	4	4	4	0.00
26/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	4287	4	4	4	0.00
26/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1611	2	2	2	102.00
26/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4403	4	4	4	0.00
26/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6620	7	7	7	0.00
26/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1361	1	1	1	200.00
26/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	4345	4	4	4	0.00
26/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3174	3	3	3	0.00
26/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	1969	2	2	2	220.00
26/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2065	2	2	2	430.00
26/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3129	3	3	3	430.00
26/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5306	5	5	5	0.00
26/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	6863	7	7	7	0.00
26/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4192	4	4	4	200.00
26/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	7590	8	8	8	0.00
26/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3220	3	3	3	0.00
26/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3197	3	3	3	0.00
26/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	2820	3	3	3	200.00
26/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2628	3	3	3	102.00
26/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	3705	4	4	4	102.00
26/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	2780	3	3	3	220.00
26/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5545	6	6	6	0.00
26/05/2021	R213 On 05-May-22			Bond Future	9.95	84.2470	84.2809	84.2470	0.00
26/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	6102	6	6	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
26/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	6134	6	6	6	0.00
26/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	6069	6	6	6	0.00
26/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2653	3	3	3	0.00
26/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2685	3	3	3	0.00
26/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2669	3	3	3	0.00
26/05/2021	R214 On 05-August-21			Bond Future	10.68	68.6667	68.8828	68.6667	17,880.00
26/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7749	8	8	8	0.00
26/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7790	8	8	8	0.00
26/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	7708	7	8	7	0.00
26/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	508	0	1	0	0.00
26/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	523	1	1	1	0.00
26/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	516	1	1	1	0.00
26/05/2021	R214 On 04-November-21			Bond Future	10.85	66.1536	66.3713	66.1536	0.00
26/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	9438	9	9	9	0.00
26/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	9402	9	9	9	0.00
26/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	9365	9	9	9	0.00
26/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1032	1	1	1	0.00
26/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1012	1	1	1	0.00
26/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1022	1	1	1	0.00
26/05/2021	R214 On 03-February-22			Bond Future	11.03	66.9281	67.1478	66.9281	0.00
26/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	5528	5	6	5	0.00
26/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	5496	5	5	5	0.00
26/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	5560	5	6	5	0.00
26/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3499	4	3	4	0.00
26/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3477	3	3	3	0.00
26/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3455	3	3	3	0.00
26/05/2021	R214 On 05-May-22			Bond Future	11.20	64.4472	64.6694	64.4472	0.00
26/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	6408	6	6	6	0.00
26/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	6376	6	6	6	0.00
26/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	6439	6	6	6	0.00
26/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3578	4	4	4	0.00
26/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3559	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3540	4	4	4	0.00
26/05/2021	R248 On 05-August-21			Bond Future	10.70	86.6695	86.8278	86.6695	171,914.00
26/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	12028	12	12	12	0.00
26/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11976	12	12	12	0.00
26/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	955	1	1	1	0.00
26/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	2325	2	2	2	1,000.00
26/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	12081	12	12	12	0.00
26/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	5226	5	5	5	1,000.00
26/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1697	2	2	2	1,300.00
26/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3851	4	4	4	1,300.00
26/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2670	3	3	3	0.00
26/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3402	3	3	3	0.00
26/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2364	2	2	2	0.00
26/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	3819	4	4	4	0.00
26/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	234	0	0	0	0.00
26/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1622	2	2	2	0.00
26/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	229	0	0	0	0.00
26/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	4755	5	5	5	0.00
26/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	6453	7	6	7	0.00
26/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	225	0	0	0	0.00
26/05/2021	R248 On 04-November-21			Bond Future	10.87	83.2223	83.3814	83.2223	0.00
26/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	13118	13	13	13	0.00
26/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	13072	13	13	13	0.00
26/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	13164	13	13	13	0.00
26/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	741	1	1	1	0.00
26/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	757	1	1	1	0.00
26/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	749	1	1	1	0.00
26/05/2021	R248 On 03-February-22			Bond Future	11.05	84.1966	84.3570	84.1966	0.00
26/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	6801	7	7	7	0.00
26/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	6760	6	7	6	0.00
26/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	6720	6	7	6	0.00
26/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3775	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	3825	4	4	4	0.00
26/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	3800	4	4	4	0.00
26/05/2021	R248 On 05-May-22			Bond Future	11.22	80.7868	80.9486	80.7868	0.00
26/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	7855	8	8	8	0.00
26/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	7815	7	8	7	0.00
26/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	7775	7	8	7	0.00
26/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4041	4	4	4	0.00
26/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	3995	4	4	4	0.00
26/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4018	4	4	4	0.00