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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/06/2021 TO: 15/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	2025 On 05-August-21			Bond Future	153.85	153.7744	153.8495	153.7744	5,211.00
15/06/2021	2025 On 04-November-21			Bond Future	155.57	155.4886	155.5729	155.4886	0.00
15/06/2021	2025 On 03-February-22			Bond Future	155.84	155.7354	155.8443	155.7354	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
15/06/2021	2025 On 05-May-22			Bond Future	157.73	157.6110	157.7327	157.6110	0.00
15/06/2021	2029 On 05-August-21			Bond Future	115.13	115.0745	115.1343	115.0745	3,031.00
15/06/2021	2029 On 04-November-21			Bond Future	115.25	115.1869	115.2535	115.1869	0.00
15/06/2021	2029 On 03-February-22			Bond Future	116.62	116.5350	116.6200	116.5350	0.00
15/06/2021	2029 On 05-May-22			Bond Future	116.84	116.7450	116.8396	116.7450	0.00
15/06/2021	2030 On 05-August-21			Bond Future	8.88	95.6927	95.0823	95.6927	101,722.00
15/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8368	9	8	9	0.00
15/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	913	1	1	1	5,000.00
15/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4067	5	4	5	0.00
15/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5170	6	5	6	0.00
15/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2018	2	2	2	600.00
15/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7740	8	8	8	0.00
15/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	111	0	0	0	200.00
15/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8320	9	8	9	0.00
15/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8271	9	8	9	0.00
15/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7021	8	7	8	0.00
15/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1670	2	2	2	479.00
15/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3857	4	4	4	600.00
15/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16207	17	16	17	0.00
15/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	2686	3	3	3	0.00
15/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1536	2	2	2	200.00
15/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7105	7	7	7	0.00
15/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1160	1	1	1	7,500.00
15/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3089	3	3	3	0.00
15/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
15/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	99	0	0	0	200.00
15/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2095	2	2	2	0.00
15/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	72	0	0	0	0.00
15/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	70	0	0	0	0.00
15/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1612	1	2	1	0.00
15/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	684	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
15/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	387	0	0	0	479.00
15/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1943	2	2	2	0.00
15/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	623	1	1	1	0.00
15/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	147	0	0	0	479.00
15/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	68	0	0	0	0.00
15/06/2021	2030 On 04-November-21			Bond Future	9.06	96.7366	96.1247	96.7366	0.00
15/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1986	2	2	2	300.00
15/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12097	13	12	13	0.00
15/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8486	9	8	9	0.00
15/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5618	6	6	6	29.00
15/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8401	9	8	9	0.00
15/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11305	12	11	12	0.00
15/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3139	4	3	4	29.00
15/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1026	1	1	1	300.00
15/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8443	9	8	9	0.00
15/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	449	0	0	0	0.00
15/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	455	0	0	0	0.00
15/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3590	3	4	3	0.00
15/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	113	0	0	0	300.00
15/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5489	5	5	5	0.00
15/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2369	2	2	2	0.00
15/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	442	0	0	0	0.00
15/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	155	0	0	0	29.00
15/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1142	1	1	1	0.00
15/06/2021	2030 On 03-February-22			Bond Future	9.25	93.8417	93.2376	93.8417	0.00
15/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4283	5	4	5	1,000.00
15/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8784	9	9	9	0.00
15/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4873	5	5	5	0.00
15/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3762	4	4	4	0.00
15/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3792	4	4	4	0.00
15/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2258	3	2	3	1,000.00
15/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3531	4	4	4	0.00
15/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1366	2	1	2	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
15/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3821	4	4	4	0.00
15/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2758	3	3	3	0.00
15/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2992	3	3	3	101.00
15/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6066	6	6	6	0.00
15/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4402	4	4	4	0.00
15/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2781	3	3	3	0.00
15/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2804	3	3	3	0.00
15/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2105	2	2	2	101.00
15/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	758	1	1	1	1,000.00
15/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2440	2	2	2	0.00
15/06/2021	2030 On 05-May-22			Bond Future	9.45	94.9512	94.3467	94.9512	0.00
15/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2239	2	2	2	1,800.00
15/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8769	9	9	9	0.00
15/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3309	4	3	4	0.00
15/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5854	6	6	6	0.00
15/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5820	6	6	6	0.00
15/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1049	1	1	1	1,800.00
15/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5030	5	5	5	0.00
15/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5888	6	6	6	0.00
15/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1468	2	1	2	1,073.00
15/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8079	8	8	8	0.00
15/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2087	2	2	2	0.00
15/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5159	5	5	5	0.00
15/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2117	2	2	2	0.00
15/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2102	2	2	2	0.00
15/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3816	4	4	4	1,073.00
15/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6663	6	7	6	0.00
15/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2504	2	3	2	1,073.00
15/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1051	1	1	1	1,800.00
15/06/2021	2032 On 05-August-21			Bond Future	9.56	95.0337	94.3671	95.0337	120,492.00
15/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10364	11	10	11	0.00
15/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10313	11	10	11	0.00

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15/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	10415	11	10	11	0.00
15/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	46	0	0	0	0.00
15/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	49	0	0	0	0.00
15/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	48	0	0	0	0.00
15/06/2021	2032 On 04-November-21			Bond Future	9.75	91.9252	91.2563	91.9252	21.00
15/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2008	2	2	2	700.00
15/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16222	17	16	17	0.00
15/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11182	12	11	12	0.00
15/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3413	4	3	4	700.00
15/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11137	12	11	12	0.00
15/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11091	12	11	12	0.00
15/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	323	0	0	0	0.00
15/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	333	0	0	0	0.00
15/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	52	0	0	0	700.00
15/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	328	0	0	0	0.00
15/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2903	3	3	3	0.00
15/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4555	4	5	4	0.00
15/06/2021	2032 On 03-February-22			Bond Future	9.94	92.9796	92.3172	92.9796	0.00
15/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5068	5	5	5	0.00
15/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4357	5	4	5	0.00
15/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1730	2	2	2	97.00
15/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5426	6	5	6	0.00
15/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1330	2	1	2	198.00
15/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5390	6	5	6	0.00
15/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2832	3	3	3	210.00
15/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7362	8	7	8	0.00
15/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8062	9	8	9	0.00
15/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5721	6	6	6	0.00
15/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2729	3	3	3	400.00
15/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6215	7	6	7	0.00
15/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3352	4	3	4	0.00
15/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5318	6	5	6	0.00
15/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5354	6	5	6	0.00

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15/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2538	2	3	2	0.00
15/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2558	2	3	2	0.00
15/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4103	4	4	4	198.00
15/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7617	7	8	7	0.00
15/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2124	2	2	2	97.00
15/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2498	2	2	2	198.00
15/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2347	2	2	2	210.00
15/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2702	2	3	2	400.00
15/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4853	4	5	4	0.00
15/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1443	1	1	1	210.00
15/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1699	2	2	2	400.00
15/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2518	2	3	2	0.00
15/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3186	3	3	3	97.00
15/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6560	6	7	6	0.00
15/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4716	4	5	4	0.00
15/06/2021	2032 On 05-May-22			Bond Future	10.14	89.9322	89.2686	89.9322	0.00
15/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7222	8	7	8	0.00
15/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7154	8	7	8	0.00
15/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7188	8	7	8	0.00
15/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2314	2	2	2	0.00
15/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2332	2	2	2	0.00
15/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2295	2	2	2	0.00
15/06/2021	2033 On 05-August-21			Bond Future	109.00	108.8206	108.9955	108.8206	9,059.00
15/06/2021	2033 On 04-November-21			Bond Future	108.97	108.7839	108.9667	108.7839	0.00
15/06/2021	2033 On 03-February-22			Bond Future	110.26	110.0570	110.2585	110.0570	0.00
15/06/2021	2033 On 05-May-22			Bond Future	110.32	110.1103	110.3223	110.1103	0.00
15/06/2021	2037 On 05-August-21			Bond Future	10.40	86.2765	85.7945	86.2765	126,396.00
15/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11411	12	11	12	0.00
15/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	11464	12	11	12	0.00
15/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11517	12	12	12	0.00
15/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	62	0	0	0	0.00

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15/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	60	0	0	0	0.00
15/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	59	0	0	0	0.00
15/06/2021	2037 On 04-November-21			Bond Future	10.58	87.2177	86.7352	87.2177	0.00
15/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13373	14	13	14	0.00
15/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13326	14	13	14	0.00
15/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10948	11	11	11	0.00
15/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7344	8	7	8	600.00
15/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13420	14	13	14	0.00
15/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	322	0	0	0	0.00
15/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	638	1	1	1	600.00
15/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1639	2	2	2	0.00
15/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	326	0	0	0	0.00
15/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	317	0	0	0	0.00
15/06/2021	2037 On 03-February-22			Bond Future	10.77	83.9636	83.4888	83.9636	0.00
15/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6911	7	7	7	0.00
15/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6870	7	7	7	0.00
15/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6830	7	7	7	0.00
15/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2584	2	3	2	0.00
15/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2621	2	3	2	0.00
15/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2602	2	3	2	0.00
15/06/2021	2037 On 05-May-22			Bond Future	10.97	84.9566	84.4823	84.9566	0.00
15/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7955	8	8	8	0.00
15/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7875	8	8	8	0.00
15/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7915	8	8	8	0.00
15/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2742	3	3	3	0.00
15/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2776	3	3	3	0.00
15/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2759	3	3	3	0.00
15/06/2021	2038 On 05-August-21			Bond Future	122.63	122.5522	122.6273	122.5522	7,713.00
15/06/2021	2038 On 04-November-21			Bond Future	124.00	123.9183	124.0011	123.9183	0.00
15/06/2021	2038 On 03-February-22			Bond Future	123.70	123.5990	123.7016	123.5990	0.00
15/06/2021	2038 On 05-May-22			Bond Future	125.20	125.0878	125.2008	125.0878	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
15/06/2021	2040 On 05-August-21			Bond Future	10.55	88.2763	87.7964	88.2763	86,154.00
15/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12547	13	13	13	0.00
15/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7312	8	7	8	900.00
15/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23921	24	24	24	0.00
15/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12491	13	12	13	0.00
15/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12436	13	12	13	0.00
15/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4644	5	5	5	900.00
15/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1102	1	1	1	0.00
15/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	51	0	0	0	0.00
15/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
15/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	54	0	0	0	0.00
15/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	475	0	0	0	0.00
15/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	52	0	0	0	0.00
15/06/2021	2040 On 04-November-21			Bond Future	10.72	89.2393	88.7591	89.2393	0.00
15/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13884	14	14	14	0.00
15/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13787	14	14	14	0.00
15/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13835	14	14	14	0.00
15/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	376	0	0	0	0.00
15/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	381	0	0	0	0.00
15/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	371	0	0	0	0.00
15/06/2021	2040 On 03-February-22			Bond Future	10.91	85.7581	85.2859	85.7581	0.00
15/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7265	8	7	8	0.00
15/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7222	8	7	8	0.00
15/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7309	8	7	8	0.00
15/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2858	3	3	3	0.00
15/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2838	3	3	3	0.00
15/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2818	3	3	3	0.00
15/06/2021	2040 On 05-May-22			Bond Future	11.10	86.7724	86.3009	86.7724	0.00
15/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1732	2	2	2	1,200.00
15/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8231	9	8	9	0.00
15/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8189	9	8	9	0.00
15/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8273	9	8	9	0.00
15/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3459	4	3	4	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12819	13	13	13	0.00
15/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1263	1	1	1	1,200.00
15/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3069	3	3	3	0.00
15/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3050	3	3	3	0.00
15/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7130	7	7	7	0.00
15/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3088	3	3	3	0.00
15/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11042	11	11	11	0.00
15/06/2021	2044 On 05-August-21			Bond Future	10.60	84.9937	84.5415	84.9937	59,910.00
15/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12927	13	13	13	0.00
15/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12872	13	13	13	0.00
15/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12981	13	13	13	0.00
15/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	44	0	0	0	0.00
15/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	46	0	0	0	0.00
15/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	47	0	0	0	0.00
15/06/2021	2044 On 04-November-21			Bond Future	10.77	85.9210	85.4685	85.9210	0.00
15/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13684	14	14	14	0.00
15/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13636	14	14	14	0.00
15/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13733	14	14	14	0.00
15/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	407	0	0	0	0.00
15/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	417	0	0	0	0.00
15/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	412	0	0	0	0.00
15/06/2021	2044 On 03-February-22			Bond Future	10.94	82.5268	82.0822	82.5268	0.00
15/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7359	8	7	8	0.00
15/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7315	8	7	8	0.00
15/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7272	8	7	8	0.00
15/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2934	3	3	3	0.00
15/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2913	3	3	3	0.00
15/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2893	3	3	3	0.00
15/06/2021	2044 On 05-May-22			Bond Future	11.12	83.5029	83.0590	83.5029	0.00
15/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8329	9	8	9	0.00
15/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8286	9	8	9	0.00
15/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8244	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3163	3	3	3	0.00
15/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3144	3	3	3	0.00
15/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3126	3	3	3	0.00
15/06/2021	2046 On 05-August-21			Bond Future	113.37	113.3944	113.3654	113.3944	18,098.00
15/06/2021	2046 On 04-November-21			Bond Future	112.80	112.8194	112.7962	112.8194	0.00
15/06/2021	2046 On 03-February-22			Bond Future	114.13	114.1401	114.1338	114.1401	0.00
15/06/2021	2046 On 05-May-22			Bond Future	113.64	113.6396	113.6417	113.6396	0.00
15/06/2021	2050 On 05-August-21			Bond Future	116.16	116.0811	116.1561	116.0811	11,059.00
15/06/2021	2050 On 04-November-21			Bond Future	117.46	117.3750	117.4570	117.3750	0.00
15/06/2021	2050 On 03-February-22			Bond Future	116.88	116.7831	116.8839	116.7831	0.00
15/06/2021	2050 On 05-May-22			Bond Future	118.30	118.1896	118.3004	118.1896	0.00
15/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	AL37 On 05-August-21			Index Future	799.23	801.7970	799.2290	801.7970	0.00
15/06/2021	AL37 On 04-November-21			Index Future	808.08	810.6290	808.0810	810.6290	0.00
15/06/2021	AL37 On 03-February-22			Index Future	817.47	819.9180	817.4680	819.9180	0.00
15/06/2021	AL37 On 05-May-22			Index Future	827.18	829.5960	827.1790	829.5960	0.00
15/06/2021	AL7T On 05-August-21			Index Future	913.34	919.5470	913.3400	919.5470	0.00
15/06/2021	AL7T On 04-November-21			Index Future	923.46	929.6760	923.4560	929.6760	0.00
15/06/2021	AL7T On 03-February-22			Index Future	934.18	940.3300	934.1830	940.3300	0.00
15/06/2021	AL7T On 05-May-22			Index Future	945.28	951.4280	945.2810	951.4280	0.00
15/06/2021	ALBI On 05-August-21			Index Future	803.69	807.8320	803.6900	807.8320	114.00
15/06/2021	ALBI On 04-November-21			Index Future	812.59	816.7300	812.5910	816.7300	0.00
15/06/2021	ALBI On 03-February-22			Index Future	822.03	826.0900	822.0300	826.0900	0.00
15/06/2021	ALBI On 05-May-22			Index Future	831.80	835.8400	831.7960	835.8400	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
15/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C213 On 28-February-31			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
15/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2021	ES33 On 05-August-21			Bond Future	11.06	79.9986	79.5876	79.9986	350.00
15/06/2021	ES33 On 04-November-21			Bond Future	11.29	77.0962	76.6850	77.0962	0.00
15/06/2021	ES33 On 03-February-22			Bond Future	11.53	77.9805	77.5764	77.9805	0.00
15/06/2021	ES33 On 05-May-22			Bond Future	11.78	75.1252	74.7218	75.1252	0.00
15/06/2021	ES42 On 05-August-21			Bond Future	11.59	78.8291	78.3907	78.8291	4,779.00
15/06/2021	ES42 On 04-November-21			Bond Future	11.81	75.4310	74.9920	75.4310	0.00
15/06/2021	ES42 On 03-February-22			Bond Future	12.03	76.2966	75.8643	76.2966	0.00
15/06/2021	ES42 On 05-May-22			Bond Future	12.26	72.9402	72.5083	72.9402	0.00
15/06/2021	GOVI On 05-August-21			GOVI	793.62	797.7060	793.6210	797.7060	976.00
15/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	744710	79	74	79	0.00
15/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	744810	79	74	79	0.00
15/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	744910	79	74	79	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
15/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 04-November-21			GOVI	802.41	806.4930	802.4110	806.4930	0.00
15/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	739910	78	74	78	0.00
15/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	740010	78	74	78	0.00
15/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	740110	78	74	78	0.00
15/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 03-February-22			GOVI	811.73	815.7350	811.7310	815.7350	0.00
15/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	189810	23	19	23	0.00
15/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	189910	23	19	23	0.00
15/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	189710	23	19	23	0.00
15/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 05-May-22			GOVI	821.38	825.3630	821.3750	825.3630	0.00
15/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	331350	37	33	37	0.00
15/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	331450	37	33	37	0.00
15/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	331250	37	33	37	0.00
15/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2021	IGOV On 05-August-21			Index Future	297.18	297.1700	297.1800	297.1700	576.00
15/06/2021	IGOV On 04-November-21			Index Future	300.55	300.5160	300.5450	300.5160	16.00
15/06/2021	IGOV On 03-February-22			Index Future	304.11	304.0320	304.1080	304.0320	0.00
15/06/2021	IGOV On 05-May-22			Index Future	307.79	307.6920	307.7930	307.6920	0.00
15/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
15/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	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
15/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.3150	96.3170	96.3150	0.00
15/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2950	96.2750	96.2950	0.00
15/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2400	96.2400	96.2400	0.00
15/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.2150	96.1950	96.2150	30,000.00
15/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1300	96.1100	96.1300	0.00
15/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.1000	96.0800	96.1000	0.00
15/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.05	95.9800	95.9500	95.9800	0.00
15/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7550	95.7150	95.7550	0.00
15/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.59	95.4800	95.4100	95.4800	471.00
15/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.77	95.3000	95.2300	95.3000	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
15/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.03	95.0250	94.9750	95.0250	0.00
15/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.20	94.8650	94.8050	94.8650	0.00
15/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.38	5.3840	94.6160	5.3840	0.00
15/06/2021	R023 On 05-August-21			Bond Future	5.13	107.3151	107.3095	107.3151	15,414.00
15/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	367	0	0	0	0.00
15/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	356	0	0	0	0.00
15/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	345	0	0	0	0.00
15/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	109	0	0	0	0.00
15/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	105	0	0	0	0.00
15/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	101	0	0	0	0.00
15/06/2021	R023 On 04-November-21			Bond Future	5.27	104.5778	104.5779	104.5778	0.00
15/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	130	0	0	0	0.00
15/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	126	0	0	0	0.00
15/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	122	0	0	0	0.00
15/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	596	1	1	1	0.00
15/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	587	1	1	1	0.00
15/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	579	1	1	1	0.00
15/06/2021	R023 On 03-February-22			Bond Future	5.43	105.7770	105.7931	105.7770	0.00
15/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	198	0	0	0	0.00
15/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	194	0	0	0	0.00
15/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	203	0	0	0	0.00
15/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	561	1	1	1	0.00
15/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	574	1	1	1	0.00
15/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	568	1	1	1	0.00
15/06/2021	R023 On 05-May-22			Bond Future	5.62	103.1165	103.1404	103.1165	0.00
15/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	724	1	1	1	0.00
15/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	718	1	1	1	0.00
15/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	730	1	1	1	0.00
15/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	186	0	0	0	0.00
15/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	190	0	0	0	0.00
15/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	188	0	0	0	0.00



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15/06/2021	R035 On 05-August-21			Bond Future	10.16	95.1260	94.6082	95.1260	82,743.00
15/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
15/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
15/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4888	5	5	5	0.00
15/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1812	2	2	2	100.00
15/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
15/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7979	8	8	8	0.00
15/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	272	0	0	0	100.00
15/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	43483	43	43	43	0.00
15/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	873	1	1	1	100.00
15/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2757	3	3	3	0.00
15/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43716	43	44	43	0.00
15/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43599	43	44	43	0.00
15/06/2021	R035 On 04-November-21			Bond Future	10.35	91.6887	91.1702	91.6887	0.00
15/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7029	7	7	7	0.00
15/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19266	20	19	20	0.00
15/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	9479	10	9	10	0.00
15/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3208	3	3	3	782.00
15/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13131	14	13	14	0.00
15/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13083	14	13	14	0.00
15/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6492	7	6	7	0.00
15/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4502	5	5	5	0.00
15/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2837	3	3	3	350.00
15/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2867	3	3	3	400.00
15/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4579	5	5	5	400.00
15/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13179	14	13	14	0.00
15/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	312	0	0	0	0.00
15/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	882	1	1	1	782.00
15/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2813	3	3	3	0.00
15/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4392	4	4	4	0.00
15/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2864	3	3	3	350.00
15/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4429	4	4	4	0.00
15/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1656	2	2	2	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1847	2	2	2	782.00
15/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3994	4	4	4	0.00
15/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	317	0	0	0	0.00
15/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	40	0	0	0	400.00
15/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	321	0	0	0	0.00
15/06/2021	R035 On 03-February-22			Bond Future	10.55	92.7402	92.2299	92.7402	0.00
15/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6047	6	6	6	0.00
15/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	9459	10	9	10	0.00
15/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2873	3	3	3	280.00
15/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1891	2	2	2	683.00
15/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6815	7	7	7	0.00
15/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3327	4	3	4	200.00
15/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8838	9	9	9	0.00
15/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5968	6	6	6	0.00
15/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7443	8	7	8	0.00
15/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3597	4	4	4	1,600.00
15/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6981	7	7	7	0.00
15/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6733	7	7	7	0.00
15/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4569	5	5	5	0.00
15/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6774	7	7	7	0.00
15/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2545	2	3	2	0.00
15/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2564	2	3	2	0.00
15/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2454	2	2	2	200.00
15/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5190	5	5	5	0.00
15/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2903	3	3	3	1,600.00
15/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4869	5	5	5	0.00
15/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2267	2	2	2	683.00
15/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1699	2	2	2	280.00
15/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2526	2	3	2	0.00
15/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3909	4	4	4	683.00
15/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7562	7	8	7	0.00
15/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1475	1	1	1	1,800.00
15/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2945	3	3	3	280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5802	6	6	6	0.00
15/06/2021	R035 On 05-May-22			Bond Future	10.74	89.3584	88.8485	89.3584	0.00
15/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8003	8	8	8	0.00
15/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7963	8	8	8	0.00
15/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7922	8	8	8	0.00
15/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2637	2	3	2	0.00
15/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2621	2	3	2	0.00
15/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2604	2	3	2	0.00
15/06/2021	R186 On 05-August-21			Bond Future	7.30	115.8102	115.4393	115.8102	90,309.00
15/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	6149	7	6	7	0.00
15/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	6106	6	6	6	0.00
15/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	6063	6	6	6	0.00
15/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	46	0	0	0	0.00
15/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	44	0	0	0	0.00
15/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	42	0	0	0	0.00
15/06/2021	R186 On 04-November-21			Bond Future	7.47	117.0728	116.7042	117.0728	0.00
15/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3707	4	4	4	0.00
15/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	6005	6	6	6	0.00
15/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3642	4	4	4	0.00
15/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2679	3	3	3	0.00
15/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3675	4	4	4	0.00
15/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	887	1	1	1	0.00
15/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	898	1	1	1	0.00
15/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	335	0	0	0	15,177.00
15/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	875	1	1	1	0.00
15/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1346	1	1	1	15,177.00
15/06/2021	R186 On 03-February-22			Bond Future	7.65	113.1331	112.7778	113.1331	0.00
15/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1533	2	2	2	0.00
15/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1515	2	2	2	0.00
15/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1551	2	2	2	0.00
15/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3077	3	3	3	0.00
15/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3129	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
15/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3103	3	3	3	0.00
15/06/2021	R186 On 05-May-22			Bond Future	7.85	114.4701	114.1189	114.4701	0.00
15/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3626	4	4	4	0.00
15/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3600	4	4	4	0.00
15/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3652	4	4	4	0.00
15/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1768	2	2	2	0.00
15/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1796	2	2	2	0.00
15/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1782	2	2	2	0.00
15/06/2021	R197 On 05-August-21			Bond Future	321.61	321.4903	321.6130	321.4903	1,120.00
15/06/2021	R197 On 04-November-21			Bond Future	325.22	325.0737	325.2152	325.0737	0.00
15/06/2021	R197 On 03-February-22			Bond Future	320.90	320.7124	320.9045	320.7124	0.00
15/06/2021	R197 On 05-May-22			Bond Future	324.79	324.5757	324.7938	324.5757	0.00
15/06/2021	R202 On 05-August-21			Bond Future	239.29	238.9061	239.2857	238.9061	9,436.00
15/06/2021	R202 On 04-November-21			Bond Future	241.97	241.5690	241.9658	241.5690	0.00
15/06/2021	R202 On 03-February-22			Bond Future	240.50	240.0589	240.4967	240.0589	0.00
15/06/2021	R202 On 05-May-22			Bond Future	243.41	242.9502	243.4111	242.9502	0.00
15/06/2021	R209 On 05-August-21			Bond Future	10.08	73.7521	73.2944	73.7521	28,681.00
15/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9379	10	9	10	0.00
15/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9332	10	9	10	0.00
15/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9425	10	9	10	0.00
15/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	84	0	0	0	0.00
15/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	88	0	0	0	0.00
15/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	86	0	0	0	0.00
15/06/2021	R209 On 04-November-21			Bond Future	10.24	71.4163	70.9575	71.4163	4,785.00
15/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1424	2	1	2	6,000.00
15/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	10498	11	10	11	0.00
15/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	2543	3	3	3	0.00
15/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9761	10	10	10	0.00
15/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4015	4	4	4	0.00
15/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	10539	11	11	11	0.00
15/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10456	11	10	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
15/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	401	0	0	0	0.00
15/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	515	0	1	0	9,000.00
15/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3968	4	4	4	3,100.00
15/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	406	0	0	0	0.00
15/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	412	0	0	0	0.00
15/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2536	2	3	2	9,400.00
15/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5928	6	6	6	0.00
15/06/2021	R209 On 03-February-22			Bond Future	10.41	72.2355	71.7824	72.2355	0.00
15/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5914	6	6	6	0.00
15/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5879	6	6	6	0.00
15/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5843	6	6	6	0.00
15/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2505	2	3	2	0.00
15/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2488	2	2	2	0.00
15/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2471	2	2	2	0.00
15/06/2021	R209 On 05-May-22			Bond Future	10.58	69.9480	69.4947	69.9480	0.00
15/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7041	7	7	7	0.00
15/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7005	7	7	7	0.00
15/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6970	7	7	7	0.00
15/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2501	2	3	2	0.00
15/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2486	2	2	2	0.00
15/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2471	2	2	2	0.00
15/06/2021	R210 On 05-August-21			Bond Future	210.93	211.3441	210.9327	211.3441	1,486.00
15/06/2021	R210 On 04-November-21			Bond Future	210.51	210.9121	210.5076	210.9121	0.00
15/06/2021	R210 On 03-February-22			Bond Future	213.00	213.3808	213.0037	213.3808	0.00
15/06/2021	R210 On 05-May-22			Bond Future	212.74	213.1078	212.7419	213.1078	0.00
15/06/2021	R212 On 05-August-21			Bond Future	172.71	172.6546	172.7118	172.6546	1,907.00
15/06/2021	R212 On 04-November-21			Bond Future	174.65	174.5794	174.6466	174.5794	0.00
15/06/2021	R213 On 05-August-21			Bond Future	9.21	89.8360	89.2525	89.8360	9,050.00
15/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8810	9	9	9	0.00
15/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5443	6	5	6	0.00
15/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8429	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8762	9	9	9	0.00
15/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8714	9	9	9	0.00
15/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2247	3	2	3	0.00
15/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	68	0	0	0	0.00
15/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	371	0	0	0	0.00
15/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1526	1	2	1	0.00
15/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	67	0	0	0	0.00
15/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	81	0	0	0	0.00
15/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	65	0	0	0	0.00
15/06/2021	R213 On 04-November-21			Bond Future	9.39	87.2863	86.7011	87.2863	0.00
15/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9189	10	9	10	0.00
15/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9147	10	9	10	0.00
15/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9231	10	9	10	0.00
15/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	403	0	0	0	0.00
15/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	397	0	0	0	0.00
15/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	391	0	0	0	0.00
15/06/2021	R213 On 03-February-22			Bond Future	9.58	88.2872	87.7087	88.2872	0.00
15/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5236	6	5	6	0.00
15/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3912	4	4	4	0.00
15/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2326	3	2	3	220.00
15/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6760	7	7	7	0.00
15/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2486	3	2	3	430.00
15/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5514	6	6	6	0.00
15/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5167	6	5	6	0.00
15/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3398	4	3	4	0.00
15/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4566	5	5	5	0.00
15/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4534	5	5	5	0.00
15/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1619	2	2	2	102.00
15/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4663	5	5	5	0.00
15/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1331	2	1	2	200.00
15/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4599	5	5	5	0.00
15/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7005	7	7	7	0.00
15/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1423	1	1	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1522	1	2	1	430.00
15/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2497	2	2	2	0.00
15/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2458	2	2	2	430.00
15/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4449	4	4	4	0.00
15/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5939	6	6	6	0.00
15/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3405	3	3	3	200.00
15/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6629	6	7	6	0.00
15/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2536	2	3	2	0.00
15/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2517	2	3	2	0.00
15/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2190	2	2	2	200.00
15/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2027	2	2	2	102.00
15/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2961	3	3	3	102.00
15/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2157	2	2	2	220.00
15/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4677	4	5	4	0.00
15/06/2021	R213 On 05-May-22			Bond Future	9.77	85.7986	85.2195	85.7986	0.00
15/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6450	7	6	7	0.00
15/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6485	7	6	7	0.00
15/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6415	7	6	7	0.00
15/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2065	2	2	2	0.00
15/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2092	2	2	2	0.00
15/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2078	2	2	2	0.00
15/06/2021	R214 On 05-August-21			Bond Future	10.50	70.4089	69.9735	70.4089	17,880.00
15/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8497	9	8	9	0.00
15/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8542	9	9	9	0.00
15/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8451	9	8	9	0.00
15/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	169	0	0	0	0.00
15/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	177	0	0	0	0.00
15/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	173	0	0	0	0.00
15/06/2021	R214 On 04-November-21			Bond Future	10.66	67.8994	67.4630	67.8994	0.00
15/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10083	10	10	10	0.00
15/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10044	10	10	10	0.00
15/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10005	10	10	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
15/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	579	1	1	1	0.00
15/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	566	1	1	1	0.00
15/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	573	1	1	1	0.00
15/06/2021	R214 On 03-February-22			Bond Future	10.83	68.6781	68.2471	68.6781	0.00
15/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5884	6	6	6	0.00
15/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5849	6	6	6	0.00
15/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5918	6	6	6	0.00
15/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2752	3	3	3	0.00
15/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2733	3	3	3	0.00
15/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2715	3	3	3	0.00
15/06/2021	R214 On 05-May-22			Bond Future	11.00	66.2102	65.7789	66.2102	0.00
15/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6791	7	7	7	0.00
15/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6757	7	7	7	0.00
15/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6825	7	7	7	0.00
15/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2850	3	3	3	0.00
15/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2833	3	3	3	0.00
15/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2816	3	3	3	0.00
15/06/2021	R248 On 05-August-21			Bond Future	10.50	88.7611	88.2871	88.7611	171,004.00
15/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	13301	14	13	14	0.00
15/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	13245	14	13	14	0.00
15/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	911	1	1	1	0.00
15/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2450	3	2	3	0.00
15/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13357	14	13	14	0.00
15/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5858	6	6	6	0.00
15/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1734	2	2	2	1,300.00
15/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4257	5	4	5	1,300.00
15/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2857	3	3	3	0.00
15/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2485	2	2	2	0.00
15/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2129	2	2	2	0.00
15/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1310	1	1	1	0.00
15/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	44	0	0	0	0.00
15/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	795	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
15/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	43	0	0	0	0.00
15/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3332	3	3	3	0.00
15/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4950	5	5	5	0.00
15/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	42	0	0	0	0.00
15/06/2021	R248 On 04-November-21			Bond Future	10.67	85.3174	84.8429	85.3174	0.00
15/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	2744	3	3	3	1,200.00
15/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	999	1	1	1	1,200.00
15/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14210	15	14	15	0.00
15/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14161	15	14	15	0.00
15/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	14259	15	14	15	0.00
15/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	375	0	0	0	0.00
15/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	385	0	0	0	0.00
15/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	380	0	0	0	0.00
15/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9721	9	10	9	0.00
15/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5590	5	6	5	0.00
15/06/2021	R248 On 03-February-22			Bond Future	10.84	86.2959	85.8290	86.2959	0.00
15/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7402	8	7	8	0.00
15/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7357	8	7	8	0.00
15/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7313	8	7	8	0.00
15/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2904	3	3	3	0.00
15/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2946	3	3	3	0.00
15/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2925	3	3	3	0.00
15/06/2021	R248 On 05-May-22			Bond Future	11.01	82.9011	82.4348	82.9011	0.00
15/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	8440	9	8	9	0.00
15/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8397	9	8	9	0.00
15/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8353	9	8	9	0.00
15/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3134	3	3	3	0.00
15/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3095	3	3	3	0.00
15/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3114	3	3	3	0.00