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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/06/2021 TO: 30/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	2025 On 05-August-21			Bond Future	153.14	153.4329	153.1387	153.4329	5,207.00
30/06/2021	2025 On 04-November-21			Bond Future	154.84	155.1359	154.8365	155.1359	0.00
30/06/2021	2025 On 03-February-22			Bond Future	155.09	155.3981	155.0940	155.3981	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
30/06/2021	2025 On 05-May-22			Bond Future	156.97	157.2769	156.9684	157.2769	0.00
30/06/2021	2029 On 05-August-21			Bond Future	113.57	113.7438	113.5661	113.7438	3,031.00
30/06/2021	2029 On 04-November-21			Bond Future	113.66	113.8374	113.6563	113.8374	0.00
30/06/2021	2029 On 03-February-22			Bond Future	115.00	115.1817	114.9975	115.1817	0.00
30/06/2021	2029 On 05-May-22			Bond Future	115.20	115.3842	115.1974	115.3842	0.00
30/06/2021	2030 On 05-August-21			Bond Future	8.96	94.2350	94.6166	94.2350	101,294.00
30/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7853	7	8	7	0.00
30/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	367	0	0	0	5,000.00
30/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3330	3	3	3	0.00
30/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4492	4	4	4	0.00
30/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1277	1	1	1	600.00
30/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7206	7	7	7	0.00
30/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	10	0	0	0	200.00
30/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7804	7	8	7	0.00
30/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7754	7	8	7	0.00
30/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6459	6	6	6	0.00
30/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	964	1	1	1	479.00
30/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3110	3	3	3	600.00
30/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15741	15	16	15	0.00
30/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1915	2	2	2	0.00
30/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	850	1	1	1	200.00
30/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7470	8	7	8	0.00
30/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	855	1	1	1	7,500.00
30/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3009	3	3	3	0.00
30/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
30/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	31	0	0	0	200.00
30/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1874	2	2	2	0.00
30/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	21	0	0	0	0.00
30/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	20	0	0	0	0.00
30/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1337	2	1	2	0.00
30/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	402	1	0	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
30/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	175	0	0	0	479.00
30/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1704	2	2	2	0.00
30/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	351	0	0	0	0.00
30/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	51	0	0	0	479.00
30/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	19	0	0	0	0.00
30/06/2021	2030 On 04-November-21			Bond Future	9.15	95.2583	95.6427	95.2583	0.00
30/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1343	1	1	1	300.00
30/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11609	11	12	11	0.00
30/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7913	8	8	8	0.00
30/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4882	5	5	5	29.00
30/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7825	7	8	7	0.00
30/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10816	10	11	10	0.00
30/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2421	2	2	2	29.00
30/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	540	0	1	0	300.00
30/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7869	8	8	8	0.00
30/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	356	0	0	0	0.00
30/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	361	0	0	0	0.00
30/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3429	4	3	4	0.00
30/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	107	0	0	0	300.00
30/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5484	6	5	6	0.00
30/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2132	2	2	2	0.00
30/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	352	0	0	0	0.00
30/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	148	0	0	0	29.00
30/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	888	1	1	1	0.00
30/06/2021	2030 On 03-February-22			Bond Future	9.34	92.3563	92.7443	92.3563	0.00
30/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3559	3	4	3	1,000.00
30/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8209	8	8	8	0.00
30/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4134	4	4	4	0.00
30/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3055	3	3	3	0.00
30/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3084	3	3	3	0.00
30/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1635	1	2	1	1,000.00
30/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2832	3	3	3	0.00
30/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	877	1	1	1	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
30/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3113	3	3	3	0.00
30/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2543	3	3	3	0.00
30/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2787	3	3	3	101.00
30/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6070	6	6	6	0.00
30/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4273	4	4	4	0.00
30/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2566	3	3	3	0.00
30/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2590	3	3	3	0.00
30/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1859	2	2	2	101.00
30/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	677	1	1	1	1,000.00
30/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2209	2	2	2	0.00
30/06/2021	2030 On 05-May-22			Bond Future	9.55	93.4525	93.8446	93.4525	0.00
30/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1844	2	2	2	1,800.00
30/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8314	8	8	8	0.00
30/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2846	3	3	3	0.00
30/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5289	5	5	5	0.00
30/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5256	5	5	5	0.00
30/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	806	1	1	1	1,800.00
30/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4492	4	4	4	0.00
30/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5322	5	5	5	0.00
30/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1183	1	1	1	1,073.00
30/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8338	9	8	9	0.00
30/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2024	2	2	2	0.00
30/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5267	5	5	5	0.00
30/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2055	2	2	2	0.00
30/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2039	2	2	2	0.00
30/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3854	4	4	4	1,073.00
30/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6879	7	7	7	0.00
30/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2468	3	2	3	1,073.00
30/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1098	1	1	1	1,800.00
30/06/2021	2032 On 05-August-21			Bond Future	9.65	93.3782	93.7928	93.3782	120,181.00
30/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9754	9	10	9	0.00
30/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9701	9	10	9	0.00

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30/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9806	9	10	9	0.00
30/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	11	0	0	0	0.00
30/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2032 On 04-November-21			Bond Future	9.84	90.2471	90.6650	90.2471	57.00
30/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1207	1	1	1	700.00
30/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15625	15	16	15	0.00
30/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10543	10	11	10	0.00
30/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2520	2	3	2	700.00
30/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10496	10	10	10	0.00
30/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10448	10	10	10	0.00
30/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	275	0	0	0	0.00
30/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	281	0	0	0	0.00
30/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	45	0	0	0	700.00
30/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	278	0	0	0	0.00
30/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2601	3	3	3	0.00
30/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4345	5	4	5	0.00
30/06/2021	2032 On 03-February-22			Bond Future	10.04	91.2919	91.7138	91.2919	0.00
30/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4315	4	4	4	0.00
30/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3620	3	4	3	0.00
30/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1163	1	1	1	97.00
30/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4668	4	5	4	0.00
30/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	823	1	1	1	198.00
30/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4632	4	5	4	0.00
30/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2169	2	2	2	210.00
30/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6598	6	7	6	0.00
30/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7340	7	7	7	0.00
30/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4959	5	5	5	0.00
30/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2073	2	2	2	400.00
30/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5451	5	5	5	0.00
30/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2658	2	3	2	0.00
30/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4561	4	5	4	0.00
30/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4596	4	5	4	0.00

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30/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2384	2	2	2	0.00
30/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2404	2	2	2	0.00
30/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4012	4	4	4	198.00
30/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7713	8	8	8	0.00
30/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1964	2	2	2	97.00
30/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2343	2	2	2	198.00
30/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2189	2	2	2	210.00
30/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2552	3	3	3	400.00
30/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4801	5	5	5	0.00
30/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1324	1	1	1	210.00
30/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1538	2	2	2	400.00
30/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2364	2	2	2	0.00
30/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3052	3	3	3	97.00
30/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6596	7	7	7	0.00
30/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4656	5	5	5	0.00
30/06/2021	2032 On 05-May-22			Bond Future	10.25	88.2286	88.6550	88.2286	0.00
30/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6583	6	7	6	0.00
30/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6509	6	7	6	0.00
30/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6546	6	7	6	0.00
30/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2285	2	2	2	0.00
30/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2300	2	2	2	0.00
30/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2269	2	2	2	0.00
30/06/2021	2033 On 05-August-21			Bond Future	106.56	107.1444	106.5649	107.1444	9,059.00
30/06/2021	2033 On 04-November-21			Bond Future	106.50	107.0855	106.4982	107.0855	0.00
30/06/2021	2033 On 03-February-22			Bond Future	107.75	108.3499	107.7548	108.3499	0.00
30/06/2021	2033 On 05-May-22			Bond Future	107.79	108.3909	107.7882	108.3909	0.00
30/06/2021	2037 On 05-August-21			Bond Future	10.41	85.1974	85.7222	85.1974	126,473.00
30/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11288	11	11	11	0.00
30/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	11343	11	11	11	0.00
30/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11397	11	11	11	0.00
30/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	11	0	0	0	0.00

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30/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	11	0	0	0	0.00
30/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	11	0	0	0	0.00
30/06/2021	2037 On 04-November-21			Bond Future	10.59	86.1226	86.6519	86.1226	0.00
30/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13186	13	13	13	0.00
30/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13138	13	13	13	0.00
30/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10622	10	11	10	0.00
30/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6613	6	7	6	600.00
30/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13234	13	13	13	0.00
30/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	218	0	0	0	0.00
30/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	396	0	0	0	600.00
30/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	991	1	1	1	0.00
30/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	222	0	0	0	0.00
30/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	215	0	0	0	0.00
30/06/2021	2037 On 03-February-22			Bond Future	10.78	82.8648	83.3994	82.8648	0.00
30/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6301	6	6	6	0.00
30/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6259	6	6	6	0.00
30/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6216	6	6	6	0.00
30/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2063	2	2	2	0.00
30/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2097	2	2	2	0.00
30/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2080	2	2	2	0.00
30/06/2021	2037 On 05-May-22			Bond Future	10.98	83.8485	84.3890	83.8485	0.00
30/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7557	7	8	7	0.00
30/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7476	7	7	7	0.00
30/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7517	7	8	7	0.00
30/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2438	2	2	2	0.00
30/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2470	3	2	3	0.00
30/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2454	2	2	2	0.00
30/06/2021	2038 On 05-August-21			Bond Future	117.97	118.4357	117.9669	118.4357	7,763.00
30/06/2021	2038 On 04-November-21			Bond Future	119.27	119.7502	119.2748	119.7502	0.00
30/06/2021	2038 On 03-February-22			Bond Future	118.92	119.3985	118.9167	119.3985	0.00
30/06/2021	2038 On 05-May-22			Bond Future	120.35	120.8422	120.3541	120.8422	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
30/06/2021	2040 On 05-August-21			Bond Future	10.58	87.2269	87.5673	87.2269	85,663.00
30/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12278	12	12	12	0.00
30/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6761	6	7	6	900.00
30/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23692	23	24	23	0.00
30/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12222	12	12	12	0.00
30/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12165	12	12	12	0.00
30/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3864	4	4	4	900.00
30/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	551	1	1	1	0.00
30/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	11	0	0	0	0.00
30/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
30/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	152	0	0	0	0.00
30/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2040 On 04-November-21			Bond Future	10.76	88.1742	88.5171	88.1742	0.00
30/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13544	13	14	13	0.00
30/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13444	13	13	13	0.00
30/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13494	13	13	13	0.00
30/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	277	0	0	0	0.00
30/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	281	0	0	0	0.00
30/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	273	0	0	0	0.00
30/06/2021	2040 On 03-February-22			Bond Future	10.95	84.6899	85.0359	84.6899	0.00
30/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6429	6	6	6	0.00
30/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6385	6	6	6	0.00
30/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6474	6	6	6	0.00
30/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2270	2	2	2	0.00
30/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2252	2	2	2	0.00
30/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2233	2	2	2	0.00
30/06/2021	2040 On 05-May-22			Bond Future	11.14	85.6953	86.0450	85.6953	0.00
30/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1308	1	1	1	1,200.00
30/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7609	7	8	7	0.00
30/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7566	7	8	7	0.00
30/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7651	7	8	7	0.00
30/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2873	3	3	3	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
30/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12636	12	13	12	0.00
30/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1336	1	1	1	1,200.00
30/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2703	3	3	3	0.00
30/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2685	3	3	3	0.00
30/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6800	7	7	7	0.00
30/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2720	3	3	3	0.00
30/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10874	11	11	11	0.00
30/06/2021	2044 On 05-August-21			Bond Future	10.62	84.0664	84.3734	84.0664	62,458.00
30/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12725	12	13	12	0.00
30/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12669	12	13	12	0.00
30/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12780	12	13	12	0.00
30/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	11	0	0	0	0.00
30/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	12	0	0	0	0.00
30/06/2021	2044 On 04-November-21			Bond Future	10.79	84.9793	85.2886	84.9793	0.00
30/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13392	13	13	13	0.00
30/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13343	13	13	13	0.00
30/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13441	13	13	13	0.00
30/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	295	0	0	0	0.00
30/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	304	0	0	0	0.00
30/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	300	0	0	0	0.00
30/06/2021	2044 On 03-February-22			Bond Future	10.97	81.5831	81.8952	81.5831	0.00
30/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6524	6	7	6	0.00
30/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6479	6	6	6	0.00
30/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6434	6	6	6	0.00
30/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2283	2	2	2	0.00
30/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2264	2	2	2	0.00
30/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2246	2	2	2	0.00
30/06/2021	2044 On 05-May-22			Bond Future	11.15	82.5518	82.8670	82.5518	0.00
30/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7701	7	8	7	0.00
30/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7659	7	8	7	0.00
30/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7615	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2726	3	3	3	0.00
30/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2708	3	3	3	0.00
30/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2690	3	3	3	0.00
30/06/2021	2046 On 05-August-21			Bond Future	107.32	108.3443	107.3230	108.3443	18,098.00
30/06/2021	2046 On 04-November-21			Bond Future	106.68	107.7102	106.6764	107.7102	0.00
30/06/2021	2046 On 03-February-22			Bond Future	107.94	108.9822	107.9354	108.9822	0.00
30/06/2021	2046 On 05-May-22			Bond Future	107.37	108.4302	107.3705	108.4302	0.00
30/06/2021	2050 On 05-August-21			Bond Future	109.43	109.6678	109.4297	109.6678	11,059.00
30/06/2021	2050 On 04-November-21			Bond Future	110.64	110.8848	110.6426	110.8848	0.00
30/06/2021	2050 On 03-February-22			Bond Future	109.99	110.2326	109.9868	110.2326	0.00
30/06/2021	2050 On 05-May-22			Bond Future	111.32	111.5655	111.3161	111.5655	0.00
30/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	AL37 On 05-August-21			Index Future	792.95	793.1670	792.9450	793.1670	0.00
30/06/2021	AL37 On 04-November-21			Index Future	801.63	801.8590	801.6320	801.8590	0.00
30/06/2021	AL37 On 03-February-22			Index Future	810.90	811.1280	810.8950	811.1280	0.00
30/06/2021	AL37 On 05-May-22			Index Future	820.50	820.7380	820.5010	820.7380	0.00
30/06/2021	AL7T On 05-August-21			Index Future	908.29	904.8930	908.2890	904.8930	0.00
30/06/2021	AL7T On 04-November-21			Index Future	918.24	914.8100	918.2390	914.8100	0.00
30/06/2021	AL7T On 03-February-22			Index Future	928.85	925.3840	928.8500	925.3840	0.00
30/06/2021	AL7T On 05-May-22			Index Future	939.85	936.3470	939.8530	936.3470	0.00
30/06/2021	ALBI On 05-August-21			Index Future	800.12	797.9240	800.1170	797.9240	114.00
30/06/2021	ALBI On 04-November-21			Index Future	808.88	806.6680	808.8810	806.6680	0.00
30/06/2021	ALBI On 03-February-22			Index Future	818.23	815.9930	818.2290	815.9930	0.00
30/06/2021	ALBI On 05-May-22			Index Future	827.92	825.6600	827.9210	825.6600	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
30/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	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
30/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	ES33 On 05-August-21			Bond Future	11.12	78.9711	79.2613	78.9711	350.00
30/06/2021	ES33 On 04-November-21			Bond Future	11.35	76.0724	76.3648	76.0724	0.00
30/06/2021	ES33 On 03-February-22			Bond Future	11.59	76.9713	77.2665	76.9713	0.00
30/06/2021	ES33 On 05-May-22			Bond Future	11.84	74.1250	74.4234	74.1250	0.00
30/06/2021	ES42 On 05-August-21			Bond Future	11.63	77.8986	78.1633	77.8986	4,779.00
30/06/2021	ES42 On 04-November-21			Bond Future	11.85	74.5053	74.7720	74.5053	0.00
30/06/2021	ES42 On 03-February-22			Bond Future	12.07	75.3863	75.6554	75.3863	0.00
30/06/2021	ES42 On 05-May-22			Bond Future	12.30	72.0400	72.3120	72.0400	0.00
30/06/2021	GOVI On 05-August-21			GOVI	790.12	787.9240	790.1180	787.9240	981.00
30/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	709680	69	71	69	0.00
30/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	709780	69	71	69	0.00
30/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	709880	69	71	69	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
30/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 04-November-21			GOVI	798.77	796.5590	798.7730	796.5590	0.00
30/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	703530	68	70	68	0.00
30/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	703630	68	70	68	0.00
30/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	703730	68	70	68	0.00
30/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22			GOVI	808.00	805.7660	808.0040	805.7660	0.00
30/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	152540	13	15	13	0.00
30/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	152640	13	15	13	0.00
30/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	152440	13	15	13	0.00
30/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22			GOVI	817.58	815.3130	817.5750	815.3130	0.00
30/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	293350	27	29	27	0.00
30/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	293450	27	29	27	0.00
30/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	293250	27	29	27	0.00
30/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2021	IGOV On 05-August-21			Index Future	290.02	291.0270	290.0180	291.0270	451.00
30/06/2021	IGOV On 04-November-21			Index Future	293.27	294.2880	293.2670	294.2880	16.00
30/06/2021	IGOV On 03-February-22			Index Future	296.73	297.7600	296.7270	297.7600	0.00
30/06/2021	IGOV On 05-May-22			Index Future	300.31	301.3580	300.3120	301.3580	0.00
30/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2850	96.2750	96.2850	0.00
30/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1700	96.1600	96.1700	0.00
30/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1350	96.1250	96.1350	30,000.00
30/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.05	95.9700	95.9500	95.9700	0.00
30/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.09	95.9300	95.9100	95.9300	0.00
30/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.25	95.7650	95.7550	95.7650	0.00
30/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.52	95.4600	95.4800	95.4600	0.00
30/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0550	95.0950	95.0550	471.00
30/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.06	94.8850	94.9400	94.8850	0.00
30/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.44	94.5300	94.5600	94.5300	0.00
30/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.58	94.3700	94.4250	94.3700	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
30/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.78	94.2750	94.2250	94.2750	0.00
30/06/2021	R023 On 05-August-21			Bond Future	5.32	107.0958	107.0236	107.0958	15,368.00
30/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	182	0	0	0	0.00
30/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	175	0	0	0	0.00
30/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	168	0	0	0	0.00
30/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	218	0	0	0	0.00
30/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	210	0	0	0	0.00
30/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	202	0	0	0	0.00
30/06/2021	R023 On 04-November-21			Bond Future	5.51	104.3509	104.2766	104.3509	0.00
30/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	41	0	0	0	0.00
30/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	40	0	0	0	0.00
30/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	39	0	0	0	0.00
30/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	815	1	1	1	0.00
30/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	803	1	1	1	0.00
30/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	791	1	1	1	0.00
30/06/2021	R023 On 03-February-22			Bond Future	5.73	105.5584	105.4823	105.5584	0.00
30/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	83	0	0	0	0.00
30/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	82	0	0	0	0.00
30/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	85	0	0	0	0.00
30/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	754	1	1	1	0.00
30/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	772	1	1	1	0.00
30/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	763	1	1	1	0.00
30/06/2021	R023 On 05-May-22			Bond Future	6.02	102.9000	102.8225	102.9000	0.00
30/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	471	1	0	1	0.00
30/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	465	1	0	1	0.00
30/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	476	1	0	1	0.00
30/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	251	0	0	0	0.00
30/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	256	0	0	0	0.00
30/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	253	0	0	0	0.00
30/06/2021	R035 On 05-August-21			Bond Future	10.21	93.8370	94.2571	93.8370	82,469.00
30/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4105	4	4	4	0.00
30/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1022	1	1	1	100.00
30/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7446	7	7	7	0.00
30/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	91	0	0	0	100.00
30/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	43834	44	44	44	0.00
30/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	442	1	0	1	100.00
30/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2319	3	2	3	0.00
30/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44067	44	44	44	0.00
30/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43950	44	44	44	0.00
30/06/2021	R035 On 04-November-21			Bond Future	10.40	90.3810	90.8045	90.3810	0.00
30/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6150	6	6	6	0.00
30/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18886	18	19	18	0.00
30/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8840	8	9	8	0.00
30/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2289	2	2	2	782.00
30/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12704	12	13	12	0.00
30/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12656	12	13	12	0.00
30/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5589	5	6	5	0.00
30/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3557	3	4	3	0.00
30/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1935	2	2	2	350.00
30/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1963	2	2	2	400.00
30/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3633	3	4	3	400.00
30/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12753	12	13	12	0.00
30/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	252	0	0	0	0.00
30/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	609	1	1	1	782.00
30/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2233	2	2	2	0.00
30/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	3854	4	4	4	0.00
30/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2285	2	2	2	350.00
30/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	3893	4	4	4	0.00
30/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1143	1	1	1	350.00
30/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1311	1	1	1	782.00
30/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3441	4	3	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
30/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	256	0	0	0	0.00
30/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	26	0	0	0	400.00
30/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	260	0	0	0	0.00
30/06/2021	R035 On 03-February-22			Bond Future	10.61	91.4270	91.8546	91.4270	0.00
30/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5250	5	5	5	0.00
30/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8849	8	9	8	0.00
30/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2146	2	2	2	280.00
30/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1263	1	1	1	683.00
30/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6019	6	6	6	0.00
30/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2581	2	3	2	200.00
30/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8164	8	8	8	0.00
30/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5171	5	5	5	0.00
30/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6659	6	7	6	0.00
30/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2841	3	3	3	1,600.00
30/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6188	6	6	6	0.00
30/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5937	6	6	6	0.00
30/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3791	3	4	3	0.00
30/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5978	6	6	6	0.00
30/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2124	2	2	2	0.00
30/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2143	2	2	2	0.00
30/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2036	2	2	2	200.00
30/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4820	5	5	5	0.00
30/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2481	3	2	3	1,600.00
30/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4488	5	4	5	0.00
30/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	1858	2	2	2	683.00
30/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1401	1	1	1	280.00
30/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2106	2	2	2	0.00
30/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3506	4	4	4	683.00
30/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7310	8	7	8	0.00
30/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1241	1	1	1	1,800.00
30/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2524	3	3	3	280.00
30/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5450	6	5	6	0.00
30/06/2021	R035 On 05-May-22			Bond Future	10.80	88.0338	88.4659	88.0338	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
30/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7421	7	7	7	0.00
30/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7380	7	7	7	0.00
30/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7340	7	7	7	0.00
30/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2437	2	2	2	0.00
30/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2420	2	2	2	0.00
30/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2404	2	2	2	0.00
30/06/2021	R186 On 05-August-21			Bond Future	7.50	114.5178	114.4992	114.5178	86,998.00
30/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5184	5	5	5	0.00
30/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5141	5	5	5	0.00
30/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5097	5	5	5	0.00
30/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	20	0	0	0	0.00
30/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	19	0	0	0	0.00
30/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	18	0	0	0	0.00
30/06/2021	R186 On 04-November-21			Bond Future	7.69	115.7607	115.7405	115.7607	0.00
30/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2657	3	3	3	0.00
30/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4964	5	5	5	0.00
30/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2596	3	3	3	0.00
30/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1713	2	2	2	0.00
30/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2626	3	3	3	0.00
30/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	802	1	1	1	0.00
30/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	815	1	1	1	0.00
30/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	258	0	0	0	15,177.00
30/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	789	1	1	1	0.00
30/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1344	1	1	1	15,177.00
30/06/2021	R186 On 03-February-22			Bond Future	7.88	111.8178	111.7963	111.8178	0.00
30/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	852	1	1	1	0.00
30/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	839	1	1	1	0.00
30/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	865	1	1	1	0.00
30/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3373	3	3	3	0.00
30/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3434	3	3	3	0.00
30/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3403	3	3	3	0.00
30/06/2021	R186 On 05-May-22			Bond Future	8.10	113.1445	113.1222	113.1445	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
30/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2782	3	3	3	0.00
30/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2759	3	3	3	0.00
30/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2806	3	3	3	0.00
30/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1919	2	2	2	0.00
30/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1951	2	2	2	0.00
30/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1935	2	2	2	0.00
30/06/2021	R197 On 05-August-21			Bond Future	321.49	321.6532	321.4898	321.6532	1,117.00
30/06/2021	R197 On 04-November-21			Bond Future	325.05	325.2228	325.0536	325.2228	0.00
30/06/2021	R197 On 03-February-22			Bond Future	320.74	320.9128	320.7397	320.9128	0.00
30/06/2021	R197 On 05-May-22			Bond Future	324.62	324.7935	324.6167	324.7935	0.00
30/06/2021	R202 On 05-August-21			Bond Future	233.74	234.8705	233.7398	234.8705	9,436.00
30/06/2021	R202 On 04-November-21			Bond Future	236.33	237.4772	236.3306	237.4772	0.00
30/06/2021	R202 On 03-February-22			Bond Future	234.79	235.9521	234.7907	235.9521	0.00
30/06/2021	R202 On 05-May-22			Bond Future	237.63	238.8050	237.6283	238.8050	0.00
30/06/2021	R209 On 05-August-21			Bond Future	10.15	72.5734	72.8764	72.5734	28,825.00
30/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8889	9	9	9	0.00
30/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8841	9	9	9	0.00
30/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8937	9	9	9	0.00
30/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	14	0	0	0	0.00
30/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	15	0	0	0	0.00
30/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	15	0	0	0	0.00
30/06/2021	R209 On 04-November-21			Bond Future	10.32	70.2212	70.5266	70.2212	4,785.00
30/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	667	1	1	1	6,000.00
30/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9953	10	10	10	0.00
30/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1624	1	2	1	0.00
30/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9173	9	9	9	0.00
30/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3049	3	3	3	0.00
30/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9997	10	10	10	0.00
30/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9910	10	10	10	0.00
30/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	290	0	0	0	0.00
30/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	359	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3480	4	3	4	3,100.00
30/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	293	0	0	0	0.00
30/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	296	0	0	0	0.00
30/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2001	2	2	2	9,400.00
30/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5601	6	6	6	0.00
30/06/2021	R209 On 03-February-22			Bond Future	10.49	71.0341	71.3424	71.0341	0.00
30/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4955	5	5	5	0.00
30/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4919	5	5	5	0.00
30/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4883	5	5	5	0.00
30/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	1985	2	2	2	0.00
30/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	1968	2	2	2	0.00
30/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	1951	2	2	2	0.00
30/06/2021	R209 On 05-May-22			Bond Future	10.67	68.7356	69.0472	68.7356	0.00
30/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6273	6	6	6	0.00
30/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6237	6	6	6	0.00
30/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6202	6	6	6	0.00
30/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2181	2	2	2	0.00
30/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2165	2	2	2	0.00
30/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2151	2	2	2	0.00
30/06/2021	R210 On 05-August-21			Bond Future	209.03	208.9133	209.0269	208.9133	1,486.00
30/06/2021	R210 On 04-November-21			Bond Future	208.56	208.4479	208.5601	208.4479	0.00
30/06/2021	R210 On 03-February-22			Bond Future	211.02	210.9095	211.0213	210.9095	0.00
30/06/2021	R210 On 05-May-22			Bond Future	210.74	210.6249	210.7378	210.6249	0.00
30/06/2021	R212 On 05-August-21			Bond Future	172.83	172.7693	172.8324	172.7693	2,457.00
30/06/2021	R212 On 04-November-21			Bond Future	174.75	174.6869	174.7485	174.6869	0.00
30/06/2021	R213 On 05-August-21			Bond Future	9.33	88.2822	88.6036	88.2822	9,084.00
30/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8112	8	8	8	0.00
30/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4587	4	5	4	0.00
30/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7720	7	8	7	0.00
30/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8063	8	8	8	0.00
30/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8014	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
30/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1339	1	1	1	0.00
30/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	17	0	0	0	0.00
30/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	164	0	0	0	0.00
30/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1267	1	1	1	0.00
30/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	17	0	0	0	0.00
30/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	22	0	0	0	0.00
30/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	16	0	0	0	0.00
30/06/2021	R213 On 04-November-21			Bond Future	9.51	85.7114	86.0351	85.7114	0.00
30/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8482	8	8	8	0.00
30/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8438	8	8	8	0.00
30/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8526	8	9	8	0.00
30/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	361	0	0	0	0.00
30/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	356	0	0	0	0.00
30/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	352	0	0	0	0.00
30/06/2021	R213 On 03-February-22			Bond Future	9.71	86.7032	87.0298	86.7032	0.00
30/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4382	4	4	4	0.00
30/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3118	3	3	3	0.00
30/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1642	1	2	1	220.00
30/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5917	6	6	6	0.00
30/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1787	2	2	2	430.00
30/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4653	4	5	4	0.00
30/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4315	4	4	4	0.00
30/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2633	2	3	2	0.00
30/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3734	3	4	3	0.00
30/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3704	3	4	3	0.00
30/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1024	1	1	1	102.00
30/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3827	4	4	4	0.00
30/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	805	1	1	1	200.00
30/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3765	4	4	4	0.00
30/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6180	6	6	6	0.00
30/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1278	1	1	1	220.00
30/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1359	1	1	1	430.00
30/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2342	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
30/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2300	2	2	2	430.00
30/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4429	5	4	5	0.00
30/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6024	6	6	6	0.00
30/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3319	3	3	3	200.00
30/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6782	7	7	7	0.00
30/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2385	2	2	2	0.00
30/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2363	2	2	2	0.00
30/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2017	2	2	2	200.00
30/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1845	2	2	2	102.00
30/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2846	3	3	3	102.00
30/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	1981	2	2	2	220.00
30/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4671	5	5	5	0.00
30/06/2021	R213 On 05-May-22			Bond Future	9.90	84.1997	84.5298	84.1997	0.00
30/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5728	5	6	5	0.00
30/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5762	5	6	5	0.00
30/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5694	5	6	5	0.00
30/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2032	2	2	2	0.00
30/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2061	2	2	2	0.00
30/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2046	2	2	2	0.00
30/06/2021	R214 On 05-August-21			Bond Future	10.54	69.4521	69.7000	69.4521	17,880.00
30/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8087	8	8	8	0.00
30/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8135	8	8	8	0.00
30/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8039	8	8	8	0.00
30/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	36	0	0	0	0.00
30/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	38	0	0	0	0.00
30/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	37	0	0	0	0.00
30/06/2021	R214 On 04-November-21			Bond Future	10.71	66.9289	67.1786	66.9289	0.00
30/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9577	9	10	9	0.00
30/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9534	9	10	9	0.00
30/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9492	9	9	9	0.00
30/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	351	0	0	0	0.00
30/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	344	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
30/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	347	0	0	0	0.00
30/06/2021	R214 On 03-February-22			Bond Future	10.88	67.7035	67.9554	67.7035	0.00
30/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4879	5	5	5	0.00
30/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4843	5	5	5	0.00
30/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4914	5	5	5	0.00
30/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2038	2	2	2	0.00
30/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2020	2	2	2	0.00
30/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2002	2	2	2	0.00
30/06/2021	R214 On 05-May-22			Bond Future	11.05	65.2270	65.4816	65.2270	0.00
30/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6065	6	6	6	0.00
30/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6030	6	6	6	0.00
30/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6100	6	6	6	0.00
30/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2420	2	2	2	0.00
30/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2404	2	2	2	0.00
30/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2388	2	2	2	0.00
30/06/2021	R248 On 05-August-21			Bond Future	10.54	87.6636	88.0168	87.6636	171,055.00
30/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	13005	13	13	13	0.00
30/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12949	13	13	13	0.00
30/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	357	0	0	0	0.00
30/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1597	1	2	1	0.00
30/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13061	13	13	13	0.00
30/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5175	5	5	5	0.00
30/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	957	1	1	1	1,300.00
30/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3452	3	3	3	1,300.00
30/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1995	2	2	2	0.00
30/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	1902	2	2	2	0.00
30/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1538	2	2	2	0.00
30/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	777	1	1	1	0.00
30/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	18	0	0	0	0.00
30/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	383	0	0	0	0.00
30/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	17	0	0	0	0.00
30/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	2826	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
30/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4666	5	5	5	0.00
30/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	17	0	0	0	0.00
30/06/2021	R248 On 04-November-21			Bond Future	10.71	84.2037	84.5595	84.2037	0.00
30/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1736	2	2	2	1,200.00
30/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	436	0	0	0	1,200.00
30/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13844	14	14	14	0.00
30/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13794	13	14	13	0.00
30/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13894	14	14	14	0.00
30/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	292	0	0	0	0.00
30/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	301	0	0	0	0.00
30/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	297	0	0	0	0.00
30/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9441	10	9	10	0.00
30/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	4865	5	5	5	0.00
30/06/2021	R248 On 03-February-22			Bond Future	10.88	85.1782	85.5374	85.1782	0.00
30/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6500	6	7	6	0.00
30/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6454	6	6	6	0.00
30/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6408	6	6	6	0.00
30/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2293	2	2	2	0.00
30/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2333	2	2	2	0.00
30/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2313	2	2	2	0.00
30/06/2021	R248 On 05-May-22			Bond Future	11.05	81.7739	82.1370	81.7739	0.00
30/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7874	7	8	7	0.00
30/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7829	7	8	7	0.00
30/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7785	7	8	7	0.00
30/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2863	3	3	3	0.00
30/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2826	3	3	3	0.00
30/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2845	3	3	3	0.00