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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	2025 On 05-August-21			Bond Future	153.77	153.6742	153.7744	153.6742	5,211.00
14/06/2021	2025 On 04-November-21			Bond Future	155.49	155.3877	155.4886	155.3877	0.00
14/06/2021	2025 On 03-February-22			Bond Future	155.74	155.6335	155.7354	155.6335	0.00
14/06/2021	2025 On 05-May-22			Bond Future	157.61	157.5081	157.6110	157.5081	0.00
14/06/2021	2029 On 05-August-21			Bond Future	115.07	114.8893	115.0745	114.8893	3,031.00
14/06/2021	2029 On 04-November-21			Bond Future	115.19	114.9999	115.1869	114.9999	0.00
14/06/2021	2029 On 03-February-22			Bond Future	116.54	116.3462	116.5350	116.3462	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
14/06/2021	2029 On 05-May-22			Bond Future	116.74	116.5540	116.7450	116.5540	0.00
14/06/2021	2030 On 05-August-21			Bond Future	8.77	95.7983	8.7710	95.7983	101,728.00
14/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8963	9	8963	9	0.00
14/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1142	1	1142	1	5,000.00
14/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4566	5	4566	5	0.00
14/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5707	6	5707	6	0.00
14/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2384	2	2384	2	600.00
14/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8328	8	8328	8	0.00
14/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	160	0	160	0	200.00
14/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8914	9	8914	9	0.00
14/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8865	9	8865	9	0.00
14/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7600	8	7600	8	0.00
14/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2000	2	2000	2	479.00
14/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4346	4	4346	4	600.00
14/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16818	17	16818	17	0.00
14/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3108	3	3108	3	0.00
14/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1851	2	1851	2	200.00
14/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6544	6	6544	6	0.00
14/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	972	1	972	1	7,500.00
14/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	2708	3	2708	3	0.00
14/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
14/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	77	0	77	0	200.00
14/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1799	2	1799	2	0.00
14/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	56	0	56	0	0.00
14/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	54	0	54	0	0.00
14/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1368	1	1368	1	0.00
14/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	562	1	562	1	0.00
14/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	313	0	313	0	479.00
14/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1663	2	1663	2	0.00
14/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	511	1	511	1	0.00
14/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	116	0	116	0	479.00
14/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	53	0	53	0	0.00
14/06/2021	2030 On 04-November-21			Bond Future	8.95	96.8435	8.9479	96.8435	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
14/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2264	2	2264	2	300.00
14/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12690	13	12690	13	0.00
14/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	9035	9	9035	9	0.00
14/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	6092	6	6092	6	29.00
14/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8948	9	8948	9	0.00
14/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11892	12	11892	12	0.00
14/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3501	4	3501	4	29.00
14/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1206	1	1206	1	300.00
14/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8991	9	8991	9	0.00
14/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	385	0	385	0	0.00
14/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	391	0	391	0	0.00
14/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3255	3	3255	3	0.00
14/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	94	0	94	0	300.00
14/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5057	5	5057	5	0.00
14/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2119	2	2119	2	0.00
14/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	379	0	379	0	0.00
14/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	130	0	130	0	29.00
14/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1003	1	1003	1	0.00
14/06/2021	2030 On 03-February-22			Bond Future	9.13	93.9502	9.1348	93.9502	0.00
14/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4665	5	4665	5	1,000.00
14/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9302	9	9302	9	0.00
14/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5279	5	5279	5	0.00
14/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4118	4	4118	4	0.00
14/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4149	4	4149	4	0.00
14/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2523	3	2523	3	1,000.00
14/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3875	4	3875	4	0.00
14/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1557	2	1557	2	101.00
14/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4180	4	4180	4	0.00
14/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2513	2	2513	2	0.00
14/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2732	3	2732	3	101.00
14/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5653	6	5653	6	0.00
14/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4063	4	4063	4	0.00
14/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2534	3	2534	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
14/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2556	3	2556	3	0.00
14/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1907	2	1907	2	101.00
14/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	672	1	672	1	1,000.00
14/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2217	2	2217	2	0.00
14/06/2021	2030 On 05-May-22			Bond Future	9.33	95.0610	9.3311	95.0610	0.00
14/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2486	3	2486	3	1,800.00
14/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9268	9	9268	9	0.00
14/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3623	4	3623	4	0.00
14/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6275	6	6275	6	0.00
14/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6240	6	6240	6	0.00
14/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1195	1	1195	1	1,800.00
14/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5422	6	5422	6	0.00
14/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6310	6	6310	6	0.00
14/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1656	2	1656	2	1,073.00
14/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7621	8	7621	8	0.00
14/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	1904	2	1904	2	0.00
14/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	4803	5	4803	5	0.00
14/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	1932	2	1932	2	0.00
14/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	1918	2	1918	2	0.00
14/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3525	3	3525	3	1,073.00
14/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6246	6	6246	6	0.00
14/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2292	2	2292	2	1,073.00
14/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	946	1	946	1	1,800.00
14/06/2021	2032 On 05-August-21			Bond Future	9.45	95.1172	9.4504	95.1172	120,491.00
14/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	11020	11	11020	11	0.00
14/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10968	11	10968	11	0.00
14/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	11071	11	11071	11	0.00
14/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	36	0	36	0	0.00
14/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	38	0	38	0	0.00
14/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	37	0	37	0	0.00
14/06/2021	2032 On 04-November-21			Bond Future	9.63	92.0098	9.6346	92.0098	21.00
14/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2290	2	2290	2	700.00
14/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16882	17	16882	17	0.00

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14/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11805	12	11805	12	0.00
14/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3798	4	3798	4	700.00
14/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11759	12	11759	12	0.00
14/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11713	12	11713	12	0.00
14/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	277	0	277	0	0.00
14/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	285	0	285	0	0.00
14/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	43	0	43	0	700.00
14/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	281	0	281	0	0.00
14/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2620	3	2620	3	0.00
14/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4168	4	4168	4	0.00
14/06/2021	2032 On 03-February-22			Bond Future	9.83	93.0655	9.8250	93.0655	0.00
14/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5494	6	5494	6	0.00
14/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4752	5	4752	5	0.00
14/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1955	2	1955	2	97.00
14/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5867	6	5867	6	0.00
14/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1518	2	1518	2	198.00
14/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5829	6	5829	6	0.00
14/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3140	3	3140	3	210.00
14/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7864	8	7864	8	0.00
14/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8583	9	8583	9	0.00
14/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6172	6	6172	6	0.00
14/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3030	3	3030	3	400.00
14/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6683	7	6683	7	0.00
14/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3693	4	3693	4	0.00
14/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5792	6	5792	6	0.00
14/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5754	6	5754	6	0.00
14/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2332	2	2332	2	0.00
14/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2313	2	2313	2	0.00
14/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	3781	4	3781	4	198.00
14/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7142	7	7142	7	0.00
14/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1930	2	1930	2	97.00
14/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2277	2	2277	2	198.00
14/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2136	2	2136	2	210.00

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14/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2466	2	2466	2	400.00
14/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4492	4	4492	4	0.00
14/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1302	1	1302	1	210.00
14/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1539	2	1539	2	400.00
14/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2295	2	2295	2	0.00
14/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	2918	3	2918	3	97.00
14/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6122	6	6122	6	0.00
14/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4362	4	4362	4	0.00
14/06/2021	2032 On 05-May-22			Bond Future	10.02	90.0192	10.0207	90.0192	0.00
14/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7698	8	7698	8	0.00
14/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7627	8	7627	8	0.00
14/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7663	8	7663	8	0.00
14/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2124	2	2124	2	0.00
14/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2142	2	2142	2	0.00
14/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2107	2	2107	2	0.00
14/06/2021	2033 On 05-August-21			Bond Future	108.82	108.6873	108.8206	108.6873	9,059.00
14/06/2021	2033 On 04-November-21			Bond Future	108.78	108.6495	108.7839	108.6495	0.00
14/06/2021	2033 On 03-February-22			Bond Future	110.06	109.9214	110.0570	109.9214	0.00
14/06/2021	2033 On 05-May-22			Bond Future	110.11	109.9730	110.1103	109.9730	0.00
14/06/2021	2037 On 05-August-21			Bond Future	10.33	86.5075	10.3279	86.5075	126,391.00
14/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11885	12	11885	12	0.00
14/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	11939	12	11939	12	0.00
14/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11992	12	11992	12	0.00
14/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	54	0	54	0	0.00
14/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	53	0	53	0	0.00
14/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	51	0	51	0	0.00
14/06/2021	2037 On 04-November-21			Bond Future	10.51	87.4515	10.5076	87.4515	0.00
14/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13828	14	13828	14	0.00
14/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13781	14	13781	14	0.00
14/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11380	12	11380	12	0.00
14/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7717	8	7717	8	600.00
14/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13875	14	13875	14	0.00
14/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	294	0	294	0	0.00

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14/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	588	1	588	1	600.00
14/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1529	2	1529	2	0.00
14/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	298	0	298	0	0.00
14/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	290	0	290	0	0.00
14/06/2021	2037 On 03-February-22			Bond Future	10.70	84.2002	10.6960	84.2002	0.00
14/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7245	7	7245	7	0.00
14/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7203	7	7203	7	0.00
14/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7162	7	7162	7	0.00
14/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2442	2	2442	2	0.00
14/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2478	2	2478	2	0.00
14/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2460	2	2460	2	0.00
14/06/2021	2037 On 05-May-22			Bond Future	10.89	85.1961	10.8897	85.1961	0.00
14/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8293	8	8293	8	0.00
14/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8212	8	8212	8	0.00
14/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8252	8	8252	8	0.00
14/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2605	3	2605	3	0.00
14/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2638	3	2638	3	0.00
14/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2622	3	2622	3	0.00
14/06/2021	2038 On 05-August-21			Bond Future	122.55	122.0361	122.5522	122.0361	7,713.00
14/06/2021	2038 On 04-November-21			Bond Future	123.92	123.3969	123.9183	123.3969	0.00
14/06/2021	2038 On 03-February-22			Bond Future	123.60	123.0716	123.5990	123.0716	0.00
14/06/2021	2038 On 05-May-22			Bond Future	125.09	124.5543	125.0878	124.5543	0.00
14/06/2021	2040 On 05-August-21			Bond Future	10.48	88.5241	10.4807	88.5241	86,154.00
14/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13021	13	13021	13	0.00
14/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7744	8	7744	8	900.00
14/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24401	25	24401	25	0.00
14/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12965	13	12965	13	0.00
14/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12910	13	12910	13	0.00
14/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5018	5	5018	5	900.00
14/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	997	1	997	1	0.00
14/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	45	0	45	0	0.00
14/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
14/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	47	0	47	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
14/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	427	0	427	0	0.00
14/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	46	0	46	0	0.00
14/06/2021	2040 On 04-November-21			Bond Future	10.66	89.4901	10.6566	89.4901	0.00
14/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14335	15	14335	15	0.00
14/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14237	14	14237	14	0.00
14/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14286	15	14286	15	0.00
14/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	347	0	347	0	0.00
14/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	351	0	351	0	0.00
14/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	342	0	342	0	0.00
14/06/2021	2040 On 03-February-22			Bond Future	10.84	86.0120	10.8409	86.0120	0.00
14/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7595	8	7595	8	0.00
14/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7551	8	7551	8	0.00
14/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7639	8	7639	8	0.00
14/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2714	3	2714	3	0.00
14/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2695	3	2695	3	0.00
14/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2676	3	2676	3	0.00
14/06/2021	2040 On 05-May-22			Bond Future	11.03	87.0294	11.0298	87.0294	0.00
14/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1861	2	1861	2	1,200.00
14/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8562	9	8562	9	0.00
14/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8520	9	8520	9	0.00
14/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8605	9	8605	9	0.00
14/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3666	4	3666	4	1,200.00
14/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13221	13	13221	13	0.00
14/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1194	1	1194	1	1,200.00
14/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2929	3	2929	3	0.00
14/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2911	3	2911	3	0.00
14/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6865	7	6865	7	0.00
14/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2947	3	2947	3	0.00
14/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10700	11	10700	11	0.00
14/06/2021	2044 On 05-August-21			Bond Future	10.54	85.3234	10.5357	85.3234	59,910.00
14/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13374	14	13374	14	0.00
14/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13319	14	13319	14	0.00
14/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13428	14	13428	14	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
14/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	40	0	40	0	0.00
14/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	41	0	41	0	0.00
14/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	42	0	42	0	0.00
14/06/2021	2044 On 04-November-21			Bond Future	10.70	86.2546	10.7034	86.2546	0.00
14/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14107	14	14107	14	0.00
14/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14059	14	14059	14	0.00
14/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14156	14	14156	14	0.00
14/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	377	0	377	0	0.00
14/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	387	0	387	0	0.00
14/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	382	0	382	0	0.00
14/06/2021	2044 On 03-February-22			Bond Future	10.88	82.8645	10.8789	82.8645	0.00
14/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7670	8	7670	8	0.00
14/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7626	8	7626	8	0.00
14/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7581	8	7581	8	0.00
14/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2799	3	2799	3	0.00
14/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2779	3	2779	3	0.00
14/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2760	3	2760	3	0.00
14/06/2021	2044 On 05-May-22			Bond Future	11.06	83.8447	11.0584	83.8447	0.00
14/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8641	9	8641	9	0.00
14/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8598	9	8598	9	0.00
14/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8556	9	8556	9	0.00
14/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3031	3	3031	3	0.00
14/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3012	3	3012	3	0.00
14/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2994	3	2994	3	0.00
14/06/2021	2046 On 05-August-21			Bond Future	113.39	113.1758	113.3944	113.1758	18,098.00
14/06/2021	2046 On 04-November-21			Bond Future	112.82	112.5988	112.8194	112.5988	0.00
14/06/2021	2046 On 03-February-22			Bond Future	114.14	113.9169	114.1401	113.9169	0.00
14/06/2021	2046 On 05-May-22			Bond Future	113.64	113.4139	113.6396	113.4139	0.00
14/06/2021	2050 On 05-August-21			Bond Future	116.08	115.3896	116.0811	115.3896	11,059.00
14/06/2021	2050 On 04-November-21			Bond Future	117.37	116.6762	117.3750	116.6762	0.00
14/06/2021	2050 On 03-February-22			Bond Future	116.78	116.0760	116.7831	116.0760	0.00
14/06/2021	2050 On 05-May-22			Bond Future	118.19	117.4745	118.1896	117.4745	0.00
14/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	AL37 On 05-August-21			Index Future	801.80	802.7470	801.7970	802.7470	0.00
14/06/2021	AL37 On 04-November-21			Index Future	810.63	811.5970	810.6290	811.5970	0.00
14/06/2021	AL37 On 03-February-22			Index Future	819.92	820.9020	819.9180	820.9020	0.00
14/06/2021	AL37 On 05-May-22			Index Future	829.60	830.5950	829.5960	830.5950	0.00
14/06/2021	AL7T On 05-August-21			Index Future	919.55	920.2610	919.5470	920.2610	0.00
14/06/2021	AL7T On 04-November-21			Index Future	929.68	930.4060	929.6760	930.4060	0.00
14/06/2021	AL7T On 03-February-22			Index Future	940.33	941.0740	940.3300	941.0740	0.00
14/06/2021	AL7T On 05-May-22			Index Future	951.43	952.1850	951.4280	952.1850	0.00
14/06/2021	ALBI On 05-August-21			Index Future	807.83	809.1760	807.8320	809.1760	114.00
14/06/2021	ALBI On 04-November-21			Index Future	816.73	818.0960	816.7300	818.0960	0.00
14/06/2021	ALBI On 03-February-22			Index Future	826.09	827.4760	826.0900	827.4760	0.00
14/06/2021	ALBI On 05-May-22			Index Future	835.84	837.2470	835.8400	837.2470	0.00
14/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C212 On 31-January-22			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
14/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2021	ES33 On 05-August-21			Bond Future	10.99	80.1544	10.9851	80.1544	350.00
14/06/2021	ES33 On 04-November-21			Bond Future	11.21	77.2539	11.2130	77.2539	0.00
14/06/2021	ES33 On 03-February-22			Bond Future	11.45	78.1402	11.4529	78.1402	0.00
14/06/2021	ES33 On 05-May-22			Bond Future	11.69	75.2869	11.6950	75.2869	0.00
14/06/2021	ES42 On 05-August-21			Bond Future	11.52	79.0078	11.5222	79.0078	4,779.00
14/06/2021	ES42 On 04-November-21			Bond Future	11.74	75.6118	11.7378	75.6118	0.00
14/06/2021	ES42 On 03-February-22			Bond Future	11.96	76.4798	11.9574	76.4798	0.00
14/06/2021	ES42 On 05-May-22			Bond Future	12.19	73.1255	12.1867	73.1255	0.00
14/06/2021	GOVI On 05-August-21			GOVI	797.71	799.0330	797.7060	799.0330	976.00
14/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	785560	80	785560	80	0.00
14/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	785660	80	785660	80	0.00
14/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	785760	80	785760	80	0.00
14/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 04-November-21			GOVI	806.49	807.8420	806.4930	807.8420	0.00
14/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	780730	79	780730	79	0.00
14/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	780830	79	780830	79	0.00
14/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	780930	79	780930	79	0.00
14/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 03-February-22			GOVI	815.74	817.1040	815.7350	817.1040	0.00
14/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	229850	24	229850	24	0.00
14/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	229950	24	229950	24	0.00
14/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	229750	24	229750	24	0.00
14/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 05-May-22			GOVI	825.36	826.7520	825.3630	826.7520	0.00
14/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	371230	39	371230	39	0.00
14/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	371330	39	371330	39	0.00
14/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	371130	39	371130	39	0.00
14/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2021	IGOV On 05-August-21			Index Future	297.17	296.4220	297.1700	296.4220	576.00
14/06/2021	IGOV On 04-November-21			Index Future	300.52	299.7630	300.5160	299.7630	16.00
14/06/2021	IGOV On 03-February-22			Index Future	304.03	303.2720	304.0320	303.2720	0.00
14/06/2021	IGOV On 05-May-22			Index Future	307.69	306.9240	307.6920	306.9240	0.00
14/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
14/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
14/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
14/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
14/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2850	3.7050	96.2850	0.00
14/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2500	3.7600	96.2500	0.00
14/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2250	3.7850	96.2250	30,000.00
14/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.87	96.1400	3.8700	96.1400	0.00
14/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.90	96.1100	3.9000	96.1100	0.00
14/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.02	96.0000	4.0200	96.0000	0.00
14/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7550	4.2450	95.7550	0.00
14/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.52	95.4900	4.5200	95.4900	471.00
14/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.70	95.3100	4.7000	95.3100	0.00
14/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.98	95.0350	4.9750	95.0350	0.00
14/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.14	94.8650	5.1350	94.8650	0.00
14/06/2021	R023 On 05-August-21			Bond Future	5.13	107.3045	5.1305	107.3045	15,544.00
14/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	373	0	373	0	0.00
14/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	362	0	362	0	0.00
14/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	350	0	350	0	0.00
14/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	109	0	109	0	0.00
14/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	105	0	105	0	0.00
14/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	102	0	102	0	0.00
14/06/2021	R023 On 04-November-21			Bond Future	5.27	104.5674	5.2708	104.5674	0.00
14/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	131	0	131	0	0.00
14/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	126	0	126	0	0.00
14/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	123	0	123	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
14/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	597	1	597	1	0.00
14/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	588	1	588	1	0.00
14/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	580	1	580	1	0.00
14/06/2021	R023 On 03-February-22			Bond Future	5.44	105.7667	5.4428	105.7667	0.00
14/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	194	0	194	0	0.00
14/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	190	0	190	0	0.00
14/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	198	0	198	0	0.00
14/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	573	1	573	1	0.00
14/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	585	1	585	1	0.00
14/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	579	1	579	1	0.00
14/06/2021	R023 On 05-May-22			Bond Future	5.65	103.1063	5.6503	103.1063	0.00
14/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	708	1	708	1	0.00
14/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	702	1	702	1	0.00
14/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	714	1	714	1	0.00
14/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	194	0	194	0	0.00
14/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	198	0	198	0	0.00
14/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	196	0	196	0	0.00
14/06/2021	R035 On 05-August-21			Bond Future	10.08	95.3572	10.0824	95.3572	82,718.00
14/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
14/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
14/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5306	6	5306	6	0.00
14/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2073	2	2073	2	100.00
14/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
14/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8462	9	8462	9	0.00
14/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	237	0	237	0	100.00
14/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42965	43	42965	43	0.00
14/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	774	1	774	1	100.00
14/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2502	2	2502	2	0.00
14/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43198	43	43198	43	0.00
14/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43081	43	43081	43	0.00
14/06/2021	R035 On 04-November-21			Bond Future	10.27	91.9226	10.2701	91.9226	0.00
14/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7425	8	7425	8	0.00
14/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19779	20	19779	20	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
14/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	9925	10	9925	10	0.00
14/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3478	4	3478	4	782.00
14/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13619	14	13619	14	0.00
14/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13570	14	13570	14	0.00
14/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4826	5	4826	5	0.00
14/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3088	3	3088	3	350.00
14/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3119	3	3119	3	400.00
14/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4906	5	4906	5	400.00
14/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13667	14	13667	14	0.00
14/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6875	7	6875	7	0.00
14/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1712	2	1712	2	782.00
14/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3745	4	3745	4	0.00
14/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	282	0	282	0	0.00
14/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	809	1	809	1	782.00
14/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2621	3	2621	3	0.00
14/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4126	4	4126	4	0.00
14/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2670	3	2670	3	350.00
14/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4162	4	4162	4	0.00
14/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1534	2	1534	2	350.00
14/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	290	0	290	0	0.00
14/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	286	0	286	0	0.00
14/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	35	0	35	0	400.00
14/06/2021	R035 On 03-February-22			Bond Future	10.47	92.9771	10.4671	92.9771	0.00
14/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6385	7	6385	7	0.00
14/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	9870	10	9870	10	0.00
14/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3097	3	3097	3	280.00
14/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2062	2	2062	2	683.00
14/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7172	7	7172	7	0.00
14/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3853	4	3853	4	1,600.00
14/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7342	8	7342	8	0.00
14/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3571	4	3571	4	200.00
14/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9238	9	9238	9	0.00
14/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6304	6	6304	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7814	8	7814	8	0.00
14/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4862	5	4862	5	0.00
14/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7130	7	7130	7	0.00
14/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7088	7	7088	7	0.00
14/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2409	2	2409	2	0.00
14/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2391	2	2391	2	0.00
14/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2128	2	2128	2	683.00
14/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1588	2	1588	2	280.00
14/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2305	2	2305	2	200.00
14/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4924	5	4924	5	0.00
14/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2731	3	2731	3	1,600.00
14/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4614	5	4614	5	0.00
14/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2373	2	2373	2	0.00
14/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3692	4	3692	4	683.00
14/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7223	7	7223	7	0.00
14/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1377	1	1377	1	1,800.00
14/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2771	3	2771	3	280.00
14/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5515	5	5515	5	0.00
14/06/2021	R035 On 05-May-22			Bond Future	10.66	89.5982	10.6616	89.5982	0.00
14/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8369	9	8369	9	0.00
14/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8328	9	8328	9	0.00
14/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8287	8	8287	8	0.00
14/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2491	2	2491	2	0.00
14/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2475	2	2475	2	0.00
14/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2460	2	2460	2	0.00
14/06/2021	R186 On 05-August-21			Bond Future	7.22	115.9742	7.2206	115.9742	91,025.00
14/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	6511	7	6511	7	0.00
14/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	6468	7	6468	7	0.00
14/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	6425	7	6425	7	0.00
14/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	37	0	37	0	0.00
14/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	35	0	35	0	0.00
14/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	34	0	34	0	0.00
14/06/2021	R186 On 04-November-21			Bond Future	7.39	117.2390	7.3910	117.2390	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
14/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3984	4	3984	4	0.00
14/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	6333	6	6333	6	0.00
14/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2918	3	2918	3	0.00
14/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3950	4	3950	4	0.00
14/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3917	4	3917	4	0.00
14/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	804	1	804	1	0.00
14/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	794	1	794	1	0.00
14/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	295	0	295	0	15,177.00
14/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	783	1	783	1	0.00
14/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1216	1	1216	1	15,177.00
14/06/2021	R186 On 03-February-22			Bond Future	7.57	113.3014	7.5708	113.3014	0.00
14/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1684	2	1684	2	0.00
14/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1665	2	1665	2	0.00
14/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1702	2	1702	2	0.00
14/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	2874	3	2874	3	0.00
14/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	2924	3	2924	3	0.00
14/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	2899	3	2899	3	0.00
14/06/2021	R186 On 05-May-22			Bond Future	7.76	114.6406	7.7630	114.6406	0.00
14/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3852	4	3852	4	0.00
14/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3825	4	3825	4	0.00
14/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3879	4	3879	4	0.00
14/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1644	2	1644	2	0.00
14/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1670	2	1670	2	0.00
14/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1657	2	1657	2	0.00
14/06/2021	R197 On 05-August-21			Bond Future	321.49	321.5203	321.4903	321.5203	1,120.00
14/06/2021	R197 On 04-November-21			Bond Future	325.07	325.1050	325.0737	325.1050	0.00
14/06/2021	R197 On 03-February-22			Bond Future	320.71	320.7444	320.7124	320.7444	0.00
14/06/2021	R197 On 05-May-22			Bond Future	324.58	324.6085	324.5757	324.6085	0.00
14/06/2021	R202 On 05-August-21			Bond Future	238.91	238.8562	238.9061	238.8562	9,436.00
14/06/2021	R202 On 04-November-21			Bond Future	241.57	241.5192	241.5690	241.5192	0.00
14/06/2021	R202 On 03-February-22			Bond Future	240.06	240.0089	240.0589	240.0089	0.00
14/06/2021	R202 On 05-May-22			Bond Future	242.95	242.8998	242.9502	242.8998	0.00
14/06/2021	R209 On 05-August-21			Bond Future	10.00	73.9254	9.9989	73.9254	28,657.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9825	10	9825	10	0.00
14/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9778	10	9778	10	0.00
14/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9872	10	9872	10	0.00
14/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	73	0	73	0	0.00
14/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	77	0	77	0	0.00
14/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	75	0	75	0	0.00
14/06/2021	R209 On 04-November-21			Bond Future	10.16	71.5917	10.1632	71.5917	4,635.00
14/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1579	2	1579	2	6,000.00
14/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	10920	11	10920	11	0.00
14/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10878	11	10878	11	0.00
14/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	2766	0	2766	0	0.00
14/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10175	10	10175	10	0.00
14/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4304	4	4304	4	0.00
14/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	10961	11	10961	11	0.00
14/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	365	0	365	0	0.00
14/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	470	0	470	0	9,000.00
14/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3732	0	3732	0	2,100.00
14/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	370	0	370	0	0.00
14/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	375	0	375	0	0.00
14/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2367	2	2367	2	10,400.00
14/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5624	6	5624	6	0.00
14/06/2021	R209 On 03-February-22			Bond Future	10.33	72.4131	10.3314	72.4131	0.00
14/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6226	6	6226	6	0.00
14/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6153	6	6153	6	0.00
14/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6190	6	6190	6	0.00
14/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2346	2	2346	2	0.00
14/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2362	2	2362	2	0.00
14/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2329	2	2329	2	0.00
14/06/2021	R209 On 05-May-22			Bond Future	10.50	70.1278	10.5025	70.1278	0.00
14/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7363	8	7363	8	0.00
14/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7327	7	7327	7	0.00
14/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7291	7	7291	7	0.00
14/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2369	2	2369	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
14/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2354	2	2354	2	0.00
14/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2340	2	2340	2	0.00
14/06/2021	R210 On 05-August-21			Bond Future	211.34	210.3990	211.3441	210.3990	1,486.00
14/06/2021	R210 On 04-November-21			Bond Future	210.91	209.9571	210.9121	209.9571	0.00
14/06/2021	R210 On 03-February-22			Bond Future	213.38	212.4150	213.3808	212.4150	0.00
14/06/2021	R210 On 05-May-22			Bond Future	213.11	212.1306	213.1078	212.1306	0.00
14/06/2021	R212 On 05-August-21			Bond Future	172.65	172.6332	172.6546	172.6332	1,907.00
14/06/2021	R212 On 04-November-21			Bond Future	174.58	174.5583	174.5794	174.5583	0.00
14/06/2021	R213 On 05-August-21			Bond Future	9.11	89.9425	9.1105	89.9425	9,043.00
14/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9380	9	9380	9	0.00
14/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5961	6	5961	6	0.00
14/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8995	9	8995	9	0.00
14/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9332	9	9332	9	0.00
14/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9284	9	9284	9	0.00
14/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2612	3	2612	3	0.00
14/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	54	0	54	0	0.00
14/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	305	0	305	0	0.00
14/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1308	1	1308	1	0.00
14/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	53	0	53	0	0.00
14/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	64	0	64	0	0.00
14/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	51	0	51	0	0.00
14/06/2021	R213 On 04-November-21			Bond Future	9.29	87.3942	9.2875	87.3942	0.00
14/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9721	10	9721	10	0.00
14/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9678	10	9678	10	0.00
14/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9764	10	9764	10	0.00
14/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	350	0	350	0	0.00
14/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	344	0	344	0	0.00
14/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	339	0	339	0	0.00
14/06/2021	R213 On 03-February-22			Bond Future	9.47	88.3965	9.4737	88.3965	0.00
14/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5630	6	5630	6	0.00
14/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4253	4	4253	4	0.00
14/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2577	3	2577	3	220.00
14/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7200	7	7200	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
14/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2748	3	2748	3	430.00
14/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5916	6	5916	6	0.00
14/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5559	6	5559	6	0.00
14/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3713	4	3713	4	0.00
14/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4935	5	4935	5	0.00
14/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4902	5	4902	5	0.00
14/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7452	8	7452	8	0.00
14/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5036	5	5036	5	0.00
14/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1505	2	1505	2	200.00
14/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4969	5	4969	5	0.00
14/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1818	2	1818	2	102.00
14/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3142	3	3142	3	200.00
14/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6225	6	6225	6	0.00
14/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2289	2	2289	2	0.00
14/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2252	2	2252	2	430.00
14/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4133	4	4133	4	0.00
14/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5560	6	5560	6	0.00
14/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1291	1	1291	1	220.00
14/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1384	1	1384	1	430.00
14/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2326	2	2326	2	0.00
14/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2307	2	2307	2	0.00
14/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2003	2	2003	2	200.00
14/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1851	2	1851	2	102.00
14/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2724	3	2724	3	102.00
14/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	1972	2	1972	2	220.00
14/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4350	4	4350	4	0.00
14/06/2021	R213 On 05-May-22			Bond Future	9.66	85.9093	9.6587	85.9093	0.00
14/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6863	7	6863	7	0.00
14/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6899	7	6899	7	0.00
14/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6827	7	6827	7	0.00
14/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	1900	2	1900	2	0.00
14/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	1925	2	1925	2	0.00
14/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	1912	2	1912	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
14/06/2021	R214 On 05-August-21			Bond Future	10.42	70.5857	10.4235	70.5857	17,880.00
14/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8913	9	8913	9	0.00
14/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8959	9	8959	9	0.00
14/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8867	9	8867	9	0.00
14/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	150	0	150	0	0.00
14/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	157	0	157	0	0.00
14/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	154	0	154	0	0.00
14/06/2021	R214 On 04-November-21			Bond Future	10.59	68.0784	10.5873	68.0784	0.00
14/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10476	11	10476	11	0.00
14/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10437	11	10437	11	0.00
14/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10397	11	10397	11	0.00
14/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	535	1	535	1	0.00
14/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	522	1	522	1	0.00
14/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	529	1	529	1	0.00
14/06/2021	R214 On 03-February-22			Bond Future	10.76	68.8592	10.7578	68.8592	0.00
14/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6175	6	6175	6	0.00
14/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6139	6	6139	6	0.00
14/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6210	6	6210	6	0.00
14/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2611	3	2611	3	0.00
14/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2594	3	2594	3	0.00
14/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2576	3	2576	3	0.00
14/06/2021	R214 On 05-May-22			Bond Future	10.92	66.3936	10.9248	66.3936	0.00
14/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7089	7	7089	7	0.00
14/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7054	7	7054	7	0.00
14/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7124	7	7124	7	0.00
14/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2715	3	2715	3	0.00
14/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2699	3	2699	3	0.00
14/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2683	3	2683	3	0.00
14/06/2021	R248 On 05-August-21			Bond Future	10.44	89.0655	10.4432	89.0655	171,004.00
14/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	13770	14	13770	14	0.00
14/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	13715	14	13715	14	0.00
14/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1062	1	1062	1	0.00
14/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2723	3	2723	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
14/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6257	7	6257	7	0.00
14/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13826	14	13826	14	0.00
14/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1960	2	1960	2	1,300.00
14/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4612	5	4612	5	1,300.00
14/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3153	3	3153	3	0.00
14/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1952	2	1952	2	0.00
14/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1192	1	1192	1	0.00
14/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2285	2	2285	2	0.00
14/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	39	0	39	0	0.00
14/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	720	1	720	1	0.00
14/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	38	0	38	0	0.00
14/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3084	3	3084	3	0.00
14/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4626	4	4626	4	0.00
14/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	37	0	37	0	0.00
14/06/2021	R248 On 04-November-21			Bond Future	10.61	85.6254	10.6064	85.6254	0.00
14/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	2957	3	2957	3	1,200.00
14/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1107	1	1107	1	1,200.00
14/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14656	15	14656	15	0.00
14/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14607	15	14607	15	0.00
14/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	14706	15	14706	15	0.00
14/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	346	0	346	0	0.00
14/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	356	0	356	0	0.00
14/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	351	0	351	0	0.00
14/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9355	9	9355	9	0.00
14/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5329	5	5329	5	0.00
14/06/2021	R248 On 03-February-22			Bond Future	10.78	86.6076	10.7765	86.6076	0.00
14/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7728	8	7728	8	0.00
14/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7683	8	7683	8	0.00
14/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7637	8	7637	8	0.00
14/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2763	3	2763	3	0.00
14/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2804	3	2804	3	0.00
14/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2783	3	2783	3	0.00
14/06/2021	R248 On 05-May-22			Bond Future	10.94	83.2166	10.9432	83.2166	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
14/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	8770	9	8770	9	0.00
14/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8726	9	8726	9	0.00
14/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8682	9	8682	9	0.00
14/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2996	3	2996	3	0.00
14/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2958	3	2958	3	0.00
14/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2977	3	2977	3	0.00