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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
18/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	2025 On 05-August-21			Bond Future	153.45	153.5014	153.4471	153.5014	5,211.00
18/06/2021	2025 On 04-November-21			Bond Future	155.16	155.2203	155.1648	155.2203	0.00
18/06/2021	2025 On 03-February-22			Bond Future	155.43	155.4874	155.4306	155.4874	0.00
18/06/2021	2025 On 05-May-22			Bond Future	157.31	157.3712	157.3136	157.3712	0.00
18/06/2021	2029 On 05-August-21			Bond Future	114.44	114.3402	114.4431	114.3402	3,031.00
18/06/2021	2029 On 04-November-21			Bond Future	114.55	114.4501	114.5537	114.4501	0.00
18/06/2021	2029 On 03-February-22			Bond Future	115.91	115.8069	115.9113	115.8069	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
18/06/2021	2029 On 05-May-22			Bond Future	116.12	116.0166	116.1220	116.0166	0.00
18/06/2021	2030 On 05-August-21			Bond Future	9.05	94.1989	9.0531	94.1989	101,675.00
18/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7397	7	7397	7	0.00
18/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	457	0	457	0	5,000.00
18/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3142	3	3142	3	0.00
18/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4204	4	4204	4	0.00
18/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1309	1	1309	1	600.00
18/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6771	7	6771	7	0.00
18/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	26	0	26	0	200.00
18/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7349	7	7349	7	0.00
18/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7301	7	7301	7	0.00
18/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6053	6	6053	6	0.00
18/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1025	1	1025	1	479.00
18/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2944	3	2944	3	600.00
18/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15222	15	15222	15	0.00
18/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1878	2	1878	2	0.00
18/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	920	1	920	1	200.00
18/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	8006	8	8006	8	0.00
18/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1338	1	1338	1	7,500.00
18/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3619	4	3619	4	0.00
18/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
18/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	115	0	115	0	200.00
18/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2464	2	2464	2	0.00
18/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	87	0	87	0	0.00
18/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	85	0	85	0	0.00
18/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1888	2	1888	2	0.00
18/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	756	1	756	1	0.00
18/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	407	0	407	0	479.00
18/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2285	2	2285	2	0.00
18/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	683	1	683	1	0.00
18/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	165	0	165	0	479.00
18/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	83	0	83	0	0.00
18/06/2021	2030 On 04-November-21			Bond Future	9.24	95.2313	9.2417	95.2313	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
18/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1409	1	1409	1	300.00
18/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11175	11	11175	11	0.00
18/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7623	8	7623	8	0.00
18/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4744	5	4744	5	29.00
18/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7538	8	7538	8	0.00
18/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10403	11	10403	11	0.00
18/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2417	2	2417	2	29.00
18/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	624	1	624	1	300.00
18/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7581	8	7581	8	0.00
18/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	583	1	583	1	0.00
18/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	590	1	590	1	0.00
18/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4010	4	4010	4	0.00
18/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	188	0	188	0	300.00
18/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6084	6	6084	6	0.00
18/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2644	3	2644	3	0.00
18/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	577	1	577	1	0.00
18/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	251	0	251	0	29.00
18/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1265	1	1265	1	0.00
18/06/2021	2030 On 03-February-22			Bond Future	9.44	92.3335	9.4397	92.3335	0.00
18/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3546	4	3546	4	1,000.00
18/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7988	8	7988	8	0.00
18/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4099	4	4099	4	0.00
18/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3064	3	3064	3	0.00
18/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3091	3	3091	3	0.00
18/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1716	2	1716	2	1,000.00
18/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2853	3	2853	3	0.00
18/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	960	1	960	1	101.00
18/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3118	3	3118	3	0.00
18/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3064	3	3064	3	0.00
18/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3324	3	3324	3	101.00
18/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6670	7	6670	7	0.00
18/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4870	5	4870	5	0.00
18/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3090	3	3090	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
18/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3115	3	3115	3	0.00
18/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2339	2	2339	2	101.00
18/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	971	1	971	1	1,000.00
18/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2712	3	2712	3	0.00
18/06/2021	2030 On 05-May-22			Bond Future	9.65	93.4318	9.6492	93.4318	0.00
18/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1904	2	1904	2	1,800.00
18/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8123	8	8123	8	0.00
18/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2861	3	2861	3	0.00
18/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5216	5	5216	5	0.00
18/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5184	5	5184	5	0.00
18/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	857	1	857	1	1,800.00
18/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4441	5	4441	5	0.00
18/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5248	5	5248	5	0.00
18/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1229	1	1229	1	1,073.00
18/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8909	9	8909	9	0.00
18/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2469	2	2469	2	0.00
18/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5846	6	5846	6	0.00
18/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2502	2	2502	2	0.00
18/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2485	2	2485	2	0.00
18/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4390	4	4390	4	1,073.00
18/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7446	7	7446	7	0.00
18/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2937	3	2937	3	1,073.00
18/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1426	1	1426	1	1,800.00
18/06/2021	2032 On 05-August-21			Bond Future	9.66	93.5605	9.6605	93.5605	120,365.00
18/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9735	10	9735	10	0.00
18/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9684	10	9684	10	0.00
18/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9787	10	9787	10	0.00
18/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	54	0	54	0	0.00
18/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	57	0	57	0	0.00
18/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	55	0	55	0	0.00
18/06/2021	2032 On 04-November-21			Bond Future	9.85	90.4405	9.8526	90.4405	21.00
18/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1512	1	1512	1	700.00
18/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15607	15	15607	15	0.00

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18/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10643	10	10643	10	0.00
18/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2822	3	2822	3	700.00
18/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10597	10	10597	10	0.00
18/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10550	10	10550	10	0.00
18/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	428	0	428	0	0.00
18/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	436	0	436	0	0.00
18/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	80	0	80	0	700.00
18/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	432	0	432	0	0.00
18/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2957	3	2957	3	0.00
18/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4703	5	4703	5	0.00
18/06/2021	2032 On 03-February-22			Bond Future	10.05	91.4917	10.0499	91.4917	0.00
18/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4535	4	4535	4	0.00
18/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3851	4	3851	4	0.00
18/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1372	1	1372	1	97.00
18/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4881	5	4881	5	0.00
18/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1008	1	1008	1	198.00
18/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4846	5	4846	5	0.00
18/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2402	2	2402	2	210.00
18/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6775	7	6775	7	0.00
18/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7502	7	7502	7	0.00
18/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5168	5	5168	5	0.00
18/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2304	2	2304	2	400.00
18/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5651	6	5651	6	0.00
18/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2894	3	2894	3	0.00
18/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4776	5	4776	5	0.00
18/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4811	5	4811	5	0.00
18/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2648	3	2648	3	0.00
18/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2669	3	2669	3	0.00
18/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4297	4	4297	4	198.00
18/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7947	8	7947	8	0.00
18/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2212	2	2212	2	97.00
18/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2606	3	2606	3	198.00
18/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2447	3	2447	3	210.00

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18/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2821	3	2821	3	400.00
18/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5081	5	5081	5	0.00
18/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1535	2	1535	2	210.00
18/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1764	2	1764	2	400.00
18/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2627	3	2627	3	0.00
18/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3332	3	3332	3	97.00
18/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6854	7	6854	7	0.00
18/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4938	5	4938	5	0.00
18/06/2021	2032 On 05-May-22			Bond Future	10.25	88.4331	10.2542	88.4331	0.00
18/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6744	7	6744	7	0.00
18/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6671	7	6671	7	0.00
18/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6708	7	6708	7	0.00
18/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2493	3	2493	3	0.00
18/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2510	3	2510	3	0.00
18/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2477	3	2477	3	0.00
18/06/2021	2033 On 05-August-21			Bond Future	108.55	109.0184	108.5455	109.0184	9,059.00
18/06/2021	2033 On 04-November-21			Bond Future	108.51	108.9894	108.5108	108.9894	0.00
18/06/2021	2033 On 03-February-22			Bond Future	109.80	110.2814	109.7967	110.2814	0.00
18/06/2021	2033 On 05-May-22			Bond Future	109.85	110.3454	109.8546	110.3454	0.00
18/06/2021	2037 On 05-August-21			Bond Future	10.49	85.0860	10.4913	85.0860	126,163.00
18/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10783	11	10783	11	0.00
18/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10837	11	10837	11	0.00
18/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10890	11	10890	11	0.00
18/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	59	0	59	0	0.00
18/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	58	0	58	0	0.00
18/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	57	0	57	0	0.00
18/06/2021	2037 On 04-November-21			Bond Future	10.68	86.0186	10.6766	86.0186	0.00
18/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12780	13	12780	13	0.00
18/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12734	13	12734	13	0.00
18/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10342	10	10342	10	0.00
18/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6520	6	6520	6	600.00
18/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12827	13	12827	13	0.00
18/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	362	0	362	0	0.00

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18/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	665	1	665	1	600.00
18/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1448	1	1448	1	0.00
18/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	367	0	367	0	0.00
18/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	357	0	357	0	0.00
18/06/2021	2037 On 03-February-22			Bond Future	10.87	82.7635	10.8698	82.7635	0.00
18/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6200	6	6200	6	0.00
18/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6159	6	6159	6	0.00
18/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6119	6	6119	6	0.00
18/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2512	3	2512	3	0.00
18/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2550	3	2550	3	0.00
18/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2531	3	2531	3	0.00
18/06/2021	2037 On 05-May-22			Bond Future	11.07	83.7483	11.0694	83.7483	0.00
18/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7415	7	7415	7	0.00
18/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7336	7	7336	7	0.00
18/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7375	7	7375	7	0.00
18/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2850	3	2850	3	0.00
18/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2886	3	2886	3	0.00
18/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2868	3	2868	3	0.00
18/06/2021	2038 On 05-August-21			Bond Future	120.58	121.3540	120.5764	121.3540	7,713.00
18/06/2021	2038 On 04-November-21			Bond Future	121.93	122.7129	121.9263	122.7129	0.00
18/06/2021	2038 On 03-February-22			Bond Future	121.60	122.3982	121.6016	122.3982	0.00
18/06/2021	2038 On 05-May-22			Bond Future	123.07	123.8813	123.0749	123.8813	0.00
18/06/2021	2040 On 05-August-21			Bond Future	10.61	87.2577	10.6086	87.2577	85,588.00
18/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12105	12	12105	12	0.00
18/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6771	7	6771	7	900.00
18/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23471	23	23471	23	0.00
18/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12049	12	12049	12	0.00
18/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11993	12	11993	12	0.00
18/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4065	4	4065	4	900.00
18/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	973	1	973	1	0.00
18/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	58	0	58	0	0.00
18/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
18/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	61	0	61	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
18/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	383	0	383	0	0.00
18/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	59	0	59	0	0.00
18/06/2021	2040 On 04-November-21			Bond Future	10.79	88.2141	10.7887	88.2141	0.00
18/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13469	13	13469	13	0.00
18/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13372	13	13372	13	0.00
18/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13420	13	13420	13	0.00
18/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	417	0	417	0	0.00
18/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	422	0	422	0	0.00
18/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	411	0	411	0	0.00
18/06/2021	2040 On 03-February-22			Bond Future	10.98	84.7344	10.9764	84.7344	0.00
18/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6583	7	6583	7	0.00
18/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6539	6	6539	6	0.00
18/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6626	7	6626	7	0.00
18/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2636	3	2636	3	0.00
18/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2616	3	2616	3	0.00
18/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2596	3	2596	3	0.00
18/06/2021	2040 On 05-May-22			Bond Future	11.17	85.7426	11.1698	85.7426	0.00
18/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1497	1	1497	1	1,200.00
18/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7837	8	7837	8	0.00
18/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7795	8	7795	8	0.00
18/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7878	8	7878	8	0.00
18/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3145	3	3145	3	1,200.00
18/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12729	13	12729	13	0.00
18/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1640	2	1640	2	1,200.00
18/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3142	3	3142	3	0.00
18/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3123	3	3123	3	0.00
18/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7283	7	7283	7	0.00
18/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3161	3	3161	3	0.00
18/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11274	11	11274	11	0.00
18/06/2021	2044 On 05-August-21			Bond Future	10.65	84.0677	10.6538	84.0677	59,604.00
18/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12514	12	12514	12	0.00
18/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12460	12	12460	12	0.00
18/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12568	13	12568	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	53	0	53	0	0.00
18/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	54	0	54	0	0.00
18/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	56	0	56	0	0.00
18/06/2021	2044 On 04-November-21			Bond Future	10.83	84.9891	10.8255	84.9891	0.00
18/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13294	13	13294	13	0.00
18/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13246	13	13246	13	0.00
18/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13341	13	13341	13	0.00
18/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	442	0	442	0	0.00
18/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	454	0	454	0	0.00
18/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	448	0	448	0	0.00
18/06/2021	2044 On 03-February-22			Bond Future	11.00	81.5971	11.0040	81.5971	0.00
18/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6660	7	6660	7	0.00
18/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6616	7	6616	7	0.00
18/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6572	7	6572	7	0.00
18/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2666	3	2666	3	0.00
18/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2646	3	2646	3	0.00
18/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2626	3	2626	3	0.00
18/06/2021	2044 On 05-May-22			Bond Future	11.19	82.5680	11.1876	82.5680	0.00
18/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7804	8	7804	8	0.00
18/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7762	8	7762	8	0.00
18/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7720	8	7720	8	0.00
18/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3077	3	3077	3	0.00
18/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3057	3	3057	3	0.00
18/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3038	3	3038	3	0.00
18/06/2021	2046 On 05-August-21			Bond Future	111.30	111.9435	111.3008	111.9435	18,098.00
18/06/2021	2046 On 04-November-21			Bond Future	110.71	111.3580	110.7077	111.3580	0.00
18/06/2021	2046 On 03-February-22			Bond Future	112.02	112.6783	112.0199	112.6783	0.00
18/06/2021	2046 On 05-May-22			Bond Future	111.50	112.1685	111.5018	112.1685	0.00
18/06/2021	2050 On 05-August-21			Bond Future	114.22	115.7363	114.2216	115.7363	11,059.00
18/06/2021	2050 On 04-November-21			Bond Future	115.50	117.0320	115.5000	117.0320	0.00
18/06/2021	2050 On 03-February-22			Bond Future	114.90	116.4538	114.9031	116.4538	0.00
18/06/2021	2050 On 05-May-22			Bond Future	116.30	117.8647	116.2950	117.8647	0.00
18/06/2021	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
18/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	AL37 On 05-August-21			Index Future	792.07	794.3340	792.0680	794.3340	0.00
18/06/2021	AL37 On 04-November-21			Index Future	800.83	803.1250	800.8310	803.1250	0.00
18/06/2021	AL37 On 03-February-22			Index Future	810.13	812.4500	810.1270	812.4500	0.00
18/06/2021	AL37 On 05-May-22			Index Future	819.75	822.0990	819.7470	822.0990	0.00
18/06/2021	AL7T On 05-August-21			Index Future	905.39	905.2880	905.3880	905.2880	0.00
18/06/2021	AL7T On 04-November-21			Index Future	915.41	915.3070	915.4050	915.3070	0.00
18/06/2021	AL7T On 03-February-22			Index Future	926.03	925.9340	926.0310	925.9340	0.00
18/06/2021	AL7T On 05-May-22			Index Future	937.03	936.9310	937.0280	936.9310	0.00
18/06/2021	ALBI On 05-August-21			Index Future	798.06	798.3490	798.0640	798.3490	114.00
18/06/2021	ALBI On 04-November-21			Index Future	806.89	807.1850	806.8930	807.1850	0.00
18/06/2021	ALBI On 03-February-22			Index Future	816.26	816.5570	816.2590	816.5570	0.00
18/06/2021	ALBI On 05-May-22			Index Future	825.95	826.2550	825.9530	826.2550	0.00
18/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	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
18/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2021	ES33 On 05-August-21			Bond Future	11.16	79.0727	11.1571	79.0727	350.00
18/06/2021	ES33 On 04-November-21			Bond Future	11.39	76.1641	11.3914	76.1641	0.00
18/06/2021	ES33 On 03-February-22			Bond Future	11.64	77.0493	11.6368	77.0493	0.00
18/06/2021	ES33 On 05-May-22			Bond Future	11.89	74.1883	11.8857	74.1883	0.00
18/06/2021	ES42 On 05-August-21			Bond Future	11.65	77.9306	11.6540	77.9306	4,779.00
18/06/2021	ES42 On 04-November-21			Bond Future	11.87	74.5266	11.8747	74.5266	0.00
18/06/2021	ES42 On 03-February-22			Bond Future	12.10	75.3933	12.0983	75.3933	0.00
18/06/2021	ES42 On 05-May-22			Bond Future	12.33	72.0315	12.3329	72.0315	0.00
18/06/2021	GOVI On 05-August-21			GOVI	788.02	788.2920	788.0160	788.2920	976.00
18/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	688660	69	688660	69	0.00
18/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	688760	69	688760	69	0.00
18/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	688860	69	688860	69	0.00
18/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 04-November-21			GOVI	796.73	797.0170	796.7340	797.0170	0.00
18/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	683140	69	683140	69	0.00
18/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	683240	69	683240	69	0.00
18/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	683340	69	683340	69	0.00
18/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/06/2021	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
18/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 03-February-22			GOVI	805.98	806.2710	805.9830	806.2710	0.00
18/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	132330	14	132330	14	0.00
18/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	132430	14	132430	14	0.00
18/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	132230	14	132230	14	0.00
18/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 05-May-22			GOVI	815.55	815.8470	815.5540	815.8470	0.00
18/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	273140	28	273140	28	0.00
18/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	273240	28	273240	28	0.00
18/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	273040	28	273040	28	0.00
18/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2021	IGOV On 05-August-21			Index Future	294.81	295.7860	294.8100	295.7860	450.00
18/06/2021	IGOV On 04-November-21			Index Future	298.14	299.1320	298.1440	299.1320	16.00
18/06/2021	IGOV On 03-February-22			Index Future	301.68	302.6770	301.6770	302.6770	0.00
18/06/2021	IGOV On 05-May-22			Index Future	305.33	306.3430	305.3300	306.3430	0.00
18/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
18/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
18/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
18/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2750	3.7450	96.2750	0.00
18/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.1900	3.8200	96.1900	0.00
18/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.86	96.1550	3.8550	96.1550	30,000.00
18/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.99	96.0300	3.9900	96.0300	0.00
18/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.04	95.9800	4.0350	95.9800	0.00
18/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.18	95.8400	4.1750	95.8400	0.00
18/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.45	95.5500	4.4500	95.5500	0.00
18/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.76	95.2550	4.7550	95.2550	471.00
18/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.97	95.0600	4.9700	95.0600	0.00
18/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	0.00
18/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.37	94.6750	5.3700	94.6750	0.00
18/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.56	94.4550	5.5550	94.4550	0.00
18/06/2021	R023 On 05-August-21			Bond Future	5.29	107.1794	5.2894	107.1794	15,414.00
18/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	197	0	197	0	0.00
18/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	189	0	189	0	0.00
18/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	182	0	182	0	0.00
18/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	181	0	181	0	0.00
18/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	173	0	173	0	0.00
18/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	166	0	166	0	0.00
18/06/2021	R023 On 04-November-21			Bond Future	5.46	104.4459	5.4578	104.4459	0.00
18/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	59	0	59	0	0.00
18/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	57	0	57	0	0.00
18/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	55	0	55	0	0.00
18/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	768	1	768	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
18/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	757	1	757	1	0.00
18/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	747	1	747	1	0.00
18/06/2021	R023 On 03-February-22			Bond Future	5.66	105.6593	5.6620	105.6593	0.00
18/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	103	0	103	0	0.00
18/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	100	0	100	0	0.00
18/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	106	0	106	0	0.00
18/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	706	1	706	1	0.00
18/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	721	1	721	1	0.00
18/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	714	1	714	1	0.00
18/06/2021	R023 On 05-May-22			Bond Future	5.93	103.0048	5.9302	103.0048	0.00
18/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	547	1	547	1	0.00
18/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	542	1	542	1	0.00
18/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	553	1	553	1	0.00
18/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	254	0	254	0	0.00
18/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	259	0	259	0	0.00
18/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	256	0	256	0	0.00
18/06/2021	R035 On 05-August-21			Bond Future	10.27	93.8647	10.2716	93.8647	82,771.00
18/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
18/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
18/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4060	4	4060	4	0.00
18/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1211	1	1211	1	100.00
18/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
18/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7193	7	7193	7	0.00
18/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	249	0	249	0	100.00
18/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44246	44	44246	44	0.00
18/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	809	1	809	1	100.00
18/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2920	3	2920	3	0.00
18/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44479	44	44479	44	0.00
18/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44362	44	44362	44	0.00
18/06/2021	R035 On 04-November-21			Bond Future	10.47	90.4182	10.4662	90.4182	0.00
18/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6187	6	6187	6	0.00
18/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18510	19	18510	19	0.00
18/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8753	9	8753	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2483	3	2483	3	782.00
18/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12444	12	12444	12	0.00
18/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12396	12	12396	12	0.00
18/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5656	6	5656	6	0.00
18/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3704	4	3704	4	0.00
18/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2144	2	2144	2	350.00
18/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2171	2	2171	2	400.00
18/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3778	4	3778	4	400.00
18/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12491	13	12491	13	0.00
18/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	396	0	396	0	0.00
18/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	929	1	929	1	782.00
18/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2785	3	2785	3	0.00
18/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4468	4	4468	4	0.00
18/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2839	3	2839	3	350.00
18/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4509	5	4509	5	0.00
18/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1586	2	1586	2	350.00
18/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1783	2	1783	2	782.00
18/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4041	4	4041	4	0.00
18/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	402	0	402	0	0.00
18/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	56	0	56	0	400.00
18/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	407	0	407	0	0.00
18/06/2021	R035 On 03-February-22			Bond Future	10.67	91.4689	10.6692	91.4689	0.00
18/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5367	5	5367	5	0.00
18/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8840	9	8840	9	0.00
18/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2356	2	2356	2	280.00
18/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1464	1	1464	1	683.00
18/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6119	6	6119	6	0.00
18/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2778	3	2778	3	200.00
18/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8182	8	8182	8	0.00
18/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5290	5	5290	5	0.00
18/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6732	7	6732	7	0.00
18/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3028	3	3028	3	1,600.00
18/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6280	6	6280	6	0.00

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18/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6038	6	6038	6	0.00
18/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3943	4	3943	4	0.00
18/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6078	6	6078	6	0.00
18/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2631	3	2631	3	0.00
18/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2651	3	2651	3	0.00
18/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2535	3	2535	3	200.00
18/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5423	5	5423	5	0.00
18/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3005	3	3005	3	1,600.00
18/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5081	5	5081	5	0.00
18/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2337	2	2337	2	683.00
18/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1824	2	1824	2	280.00
18/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2612	3	2612	3	0.00
18/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4065	4	4065	4	683.00
18/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7917	8	7917	8	0.00
18/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1638	2	1638	2	1,800.00
18/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3050	3	3050	3	280.00
18/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6067	6	6067	6	0.00
18/06/2021	R035 On 05-May-22			Bond Future	10.87	88.0783	10.8709	88.0783	0.00
18/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7468	7	7468	7	0.00
18/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7429	7	7429	7	0.00
18/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7390	7	7390	7	0.00
18/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2896	3	2896	3	0.00
18/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2878	3	2878	3	0.00
18/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2860	3	2860	3	0.00
18/06/2021	R186 On 05-August-21			Bond Future	7.52	114.7158	7.5219	114.7158	87,820.00
18/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5118	5	5118	5	0.00
18/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5076	5	5076	5	0.00
18/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5034	5	5034	5	0.00
18/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	70	0	70	0	0.00
18/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	68	0	68	0	0.00
18/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	66	0	66	0	0.00
18/06/2021	R186 On 04-November-21			Bond Future	7.71	115.9723	7.7101	115.9723	0.00
18/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4993	5	4993	5	0.00

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18/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2766	3	2766	3	0.00
18/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2706	3	2706	3	0.00
18/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1837	2	1837	2	0.00
18/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2736	3	2736	3	0.00
18/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1014	1	1014	1	0.00
18/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1028	1	1028	1	0.00
18/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1001	1	1001	1	0.00
18/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	389	0	389	0	15,177.00
18/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1571	1	1571	1	15,177.00
18/06/2021	R186 On 03-February-22			Bond Future	7.91	112.0370	7.9074	112.0370	0.00
18/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	978	1	978	1	0.00
18/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	964	1	964	1	0.00
18/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	992	1	992	1	0.00
18/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3597	3	3597	3	0.00
18/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3657	3	3657	3	0.00
18/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3627	3	3627	3	0.00
18/06/2021	R186 On 05-May-22			Bond Future	8.12	113.3692	8.1211	113.3692	0.00
18/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2913	3	2913	3	0.00
18/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2889	3	2889	3	0.00
18/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2937	3	2937	3	0.00
18/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2146	2	2146	2	0.00
18/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2177	2	2177	2	0.00
18/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2161	2	2161	2	0.00
18/06/2021	R197 On 05-August-21			Bond Future	321.41	321.4717	321.4054	321.4717	1,120.00
18/06/2021	R197 On 04-November-21			Bond Future	325.00	325.0710	325.0026	325.0710	0.00
18/06/2021	R197 On 03-February-22			Bond Future	320.69	320.7586	320.6882	320.7586	0.00
18/06/2021	R197 On 05-May-22			Bond Future	324.57	324.6456	324.5739	324.6456	0.00
18/06/2021	R202 On 05-August-21			Bond Future	237.96	237.9064	237.9566	237.9064	9,436.00
18/06/2021	R202 On 04-November-21			Bond Future	240.62	240.5700	240.6199	240.5700	0.00
18/06/2021	R202 On 03-February-22			Bond Future	239.13	239.0845	239.1339	239.0845	0.00
18/06/2021	R202 On 05-May-22			Bond Future	242.03	241.9812	242.0310	241.9812	0.00
18/06/2021	R209 On 05-August-21			Bond Future	10.17	72.7321	10.1737	72.7321	28,731.00
18/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8779	9	8779	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8731	9	8731	9	0.00
18/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8826	9	8826	9	0.00
18/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	66	0	66	0	0.00
18/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	69	0	69	0	0.00
18/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	67	0	67	0	0.00
18/06/2021	R209 On 04-November-21			Bond Future	10.34	70.3888	10.3435	70.3888	4,785.00
18/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	832	1	832	1	6,000.00
18/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9925	10	9925	10	0.00
18/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1822	2	1822	2	0.00
18/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9162	9	9162	9	0.00
18/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3223	3	3223	3	0.00
18/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9967	10	9967	10	0.00
18/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9882	10	9882	10	0.00
18/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	417	0	417	0	0.00
18/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	504	1	504	1	9,000.00
18/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3835	4	3835	4	3,100.00
18/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	421	0	421	0	0.00
18/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	426	0	426	0	0.00
18/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2333	2	2333	2	9,400.00
18/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5924	6	5924	6	0.00
18/06/2021	R209 On 03-February-22			Bond Future	10.52	71.2069	10.5164	71.2069	0.00
18/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5087	5	5087	5	0.00
18/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5051	5	5051	5	0.00
18/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5016	5	5016	5	0.00
18/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2273	2	2273	2	0.00
18/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2256	2	2256	2	0.00
18/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2238	2	2238	2	0.00
18/06/2021	R209 On 05-May-22			Bond Future	10.69	68.9123	10.6934	68.9123	0.00
18/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6448	6	6448	6	0.00
18/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6413	6	6413	6	0.00
18/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6379	6	6379	6	0.00
18/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2512	3	2512	3	0.00
18/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2496	2	2496	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
18/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2481	2	2481	2	0.00
18/06/2021	R210 On 05-August-21			Bond Future	210.11	210.0683	210.1072	210.0683	1,486.00
18/06/2021	R210 On 04-November-21			Bond Future	209.67	209.6328	209.6712	209.6328	0.00
18/06/2021	R210 On 03-February-22			Bond Future	212.16	212.1179	212.1563	212.1179	0.00
18/06/2021	R210 On 05-May-22			Bond Future	211.88	211.8455	211.8838	211.8455	0.00
18/06/2021	R212 On 05-August-21			Bond Future	172.75	172.7332	172.7547	172.7332	2,207.00
18/06/2021	R212 On 04-November-21			Bond Future	174.69	174.6676	174.6886	174.6676	0.00
18/06/2021	R213 On 05-August-21			Bond Future	9.36	88.3970	9.3619	88.3970	9,050.00
18/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7972	8	7972	8	0.00
18/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4598	5	4598	5	0.00
18/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7590	8	7590	8	0.00
18/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7925	8	7925	8	0.00
18/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7877	8	7877	8	0.00
18/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1558	2	1558	2	0.00
18/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	75	0	75	0	0.00
18/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	369	0	369	0	0.00
18/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1681	2	1681	2	0.00
18/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	73	0	73	0	0.00
18/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	86	0	86	0	0.00
18/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	71	0	71	0	0.00
18/06/2021	R213 On 04-November-21			Bond Future	9.55	85.8359	9.5485	85.8359	0.00
18/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8435	8	8435	8	0.00
18/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8392	8	8392	8	0.00
18/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8477	8	8477	8	0.00
18/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	502	1	502	1	0.00
18/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	497	1	497	1	0.00
18/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	492	0	492	0	0.00
18/06/2021	R213 On 03-February-22			Bond Future	9.74	86.8332	9.7436	86.8332	0.00
18/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4548	5	4548	5	0.00
18/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3294	3	3294	3	0.00
18/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1840	2	1840	2	220.00
18/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6040	6	6040	6	0.00
18/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1984	2	1984	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4815	5	4815	5	0.00
18/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4482	4	4482	4	0.00
18/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2817	3	2817	3	0.00
18/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3910	4	3910	4	0.00
18/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3879	4	3879	4	0.00
18/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1212	1	1212	1	102.00
18/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4001	4	4001	4	0.00
18/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	963	1	963	1	200.00
18/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3940	4	3940	4	0.00
18/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6296	6	6296	6	0.00
18/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1579	2	1579	2	220.00
18/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1667	2	1667	2	430.00
18/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2702	3	2702	3	0.00
18/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2660	3	2660	3	430.00
18/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4811	5	4811	5	0.00
18/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6397	6	6397	6	0.00
18/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3688	4	3688	4	200.00
18/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7126	7	7126	7	0.00
18/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2745	3	2745	3	0.00
18/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2724	3	2724	3	0.00
18/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2369	2	2369	2	200.00
18/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2192	2	2192	2	102.00
18/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3207	3	3207	3	102.00
18/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2333	2	2333	2	220.00
18/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5055	5	5055	5	0.00
18/06/2021	R213 On 05-May-22			Bond Future	9.94	84.3334	9.9390	84.3334	0.00
18/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5854	6	5854	6	0.00
18/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5887	6	5887	6	0.00
18/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5821	6	5821	6	0.00
18/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2342	2	2342	2	0.00
18/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2373	2	2373	2	0.00
18/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2357	2	2357	2	0.00
18/06/2021	R214 On 05-August-21			Bond Future	10.56	69.5235	10.5576	69.5235	17,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8054	8	8054	8	0.00
18/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8101	8	8101	8	0.00
18/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8007	8	8007	8	0.00
18/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	105	0	105	0	0.00
18/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	110	0	110	0	0.00
18/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	108	0	108	0	0.00
18/06/2021	R214 On 04-November-21			Bond Future	10.73	67.0078	10.7256	67.0078	0.00
18/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9618	10	9618	10	0.00
18/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9576	10	9576	10	0.00
18/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9534	9	9534	9	0.00
18/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	491	1	491	1	0.00
18/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	482	0	482	0	0.00
18/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	487	1	487	1	0.00
18/06/2021	R214 On 03-February-22			Bond Future	10.90	67.7864	10.8995	67.7864	0.00
18/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5156	5	5156	5	0.00
18/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5121	5	5121	5	0.00
18/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5191	5	5191	5	0.00
18/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2411	2	2411	2	0.00
18/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2393	2	2393	2	0.00
18/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2375	2	2375	2	0.00
18/06/2021	R214 On 05-May-22			Bond Future	11.07	65.3127	11.0709	65.3127	0.00
18/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6222	6	6222	6	0.00
18/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6187	6	6187	6	0.00
18/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6256	6	6256	6	0.00
18/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2672	3	2672	3	0.00
18/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2655	3	2655	3	0.00
18/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2639	3	2639	3	0.00
18/06/2021	R248 On 05-August-21			Bond Future	10.56	87.7937	10.5621	87.7937	171,004.00
18/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12878	13	12878	13	0.00
18/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12823	13	12823	13	0.00
18/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	584	1	584	1	0.00
18/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1919	2	1919	2	0.00
18/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12933	13	12933	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5300	5	5300	5	0.00
18/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1268	1	1268	1	1,300.00
18/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3683	4	3683	4	1,300.00
18/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2306	2	2306	2	0.00
18/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2394	2	2394	2	0.00
18/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2019	2	2019	2	0.00
18/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1177	1	1177	1	0.00
18/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	61	0	61	0	0.00
18/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	677	1	677	1	0.00
18/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	60	0	60	0	0.00
18/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3307	3	3307	3	0.00
18/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5062	5	5062	5	0.00
18/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	58	0	58	0	0.00
18/06/2021	R248 On 04-November-21			Bond Future	10.73	84.3437	10.7293	84.3437	0.00
18/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	2010	2	2010	2	1,200.00
18/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13771	14	13771	14	0.00
18/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	595	1	595	1	1,200.00
18/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13819	14	13819	14	0.00
18/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13867	14	13867	14	0.00
18/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	429	0	429	0	0.00
18/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	434	0	434	0	0.00
18/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	440	0	440	0	0.00
18/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9762	10	9762	10	0.00
18/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5302	5	5302	5	0.00
18/06/2021	R248 On 03-February-22			Bond Future	10.90	85.3238	10.9027	85.3238	0.00
18/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6821	7	6821	7	0.00
18/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6775	7	6775	7	0.00
18/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6730	7	6730	7	0.00
18/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2773	3	2773	3	0.00
18/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2815	3	2815	3	0.00
18/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2794	3	2794	3	0.00
18/06/2021	R248 On 05-May-22			Bond Future	11.07	81.9233	11.0735	81.9233	0.00
18/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	8038	8	8038	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
18/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7995	8	7995	8	0.00
18/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7951	8	7951	8	0.00
18/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3189	3	3189	3	0.00
18/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3149	3	3149	3	0.00
18/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3169	3	3169	3	0.00