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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
21/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	2025 On 05-August-21			Bond Future	153.29	153.4471	153.2868	153.4471	5,211.00
21/06/2021	2025 On 04-November-21			Bond Future	155.00	155.1648	155.0020	155.1648	0.00
21/06/2021	2025 On 03-February-22			Bond Future	155.27	155.4306	155.2656	155.4306	0.00
21/06/2021	2025 On 05-May-22			Bond Future	157.15	157.3136	157.1463	157.3136	0.00
21/06/2021	2029 On 05-August-21			Bond Future	114.02	114.4431	114.0188	114.4431	3,031.00
21/06/2021	2029 On 04-November-21			Bond Future	114.12	114.5537	114.1241	114.5537	0.00
21/06/2021	2029 On 03-February-22			Bond Future	115.48	115.9113	115.4764	115.9113	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
21/06/2021	2029 On 05-May-22			Bond Future	115.68	116.1220	115.6817	116.1220	0.00
21/06/2021	2030 On 05-August-21			Bond Future	9.18	94.0967	9.1789	94.0967	101,425.00
21/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	6717	7	6717	7	0.00
21/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	295	0	295	0	5,000.00
21/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	2601	3	2601	3	0.00
21/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	3603	4	3603	4	0.00
21/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	971	1	971	1	600.00
21/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6098	7	6098	7	0.00
21/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	12	0	12	0	200.00
21/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	6669	7	6669	7	0.00
21/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	6621	7	6621	7	0.00
21/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	5393	6	5393	6	0.00
21/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	737	1	737	1	479.00
21/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2418	3	2418	3	600.00
21/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	14522	15	14522	15	0.00
21/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1458	2	1458	2	0.00
21/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	652	1	652	1	200.00
21/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	8692	8	8692	8	0.00
21/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1619	1	1619	1	7,500.00
21/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	4157	4	4157	4	0.00
21/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
21/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	143	0	143	0	200.00
21/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2897	2	2897	2	0.00
21/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	108	0	108	0	0.00
21/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	106	0	106	0	0.00
21/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2250	2	2250	2	0.00
21/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	931	1	931	1	0.00
21/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	505	0	505	0	479.00
21/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2696	2	2696	2	0.00
21/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	843	1	843	1	0.00
21/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	205	0	205	0	479.00
21/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	103	0	103	0	0.00
21/06/2021	2030 On 04-November-21			Bond Future	9.37	95.1276	9.3732	95.1276	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
21/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1152	1	1152	1	300.00
21/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	10500	11	10500	11	0.00
21/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7008	8	7008	8	0.00
21/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4226	5	4226	5	29.00
21/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	6925	8	6925	8	0.00
21/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	9738	10	9738	10	0.00
21/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2053	2	2053	2	29.00
21/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	482	1	482	1	300.00
21/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	6967	8	6967	8	0.00
21/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	677	1	677	1	0.00
21/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	685	1	685	1	0.00
21/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4461	4	4461	4	0.00
21/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	222	0	222	0	300.00
21/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6649	6	6649	6	0.00
21/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2988	3	2988	3	0.00
21/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	670	1	670	1	0.00
21/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	294	0	294	0	29.00
21/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1455	1	1455	1	0.00
21/06/2021	2030 On 03-February-22			Bond Future	9.58	92.2283	9.5774	92.2283	0.00
21/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3138	4	3138	4	1,000.00
21/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7399	8	7399	8	0.00
21/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	3657	4	3657	4	0.00
21/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	2689	3	2689	3	0.00
21/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	2714	3	2714	3	0.00
21/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1458	2	1458	2	1,000.00
21/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2493	3	2493	3	0.00
21/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	789	1	789	1	101.00
21/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	2739	3	2739	3	0.00
21/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3402	3	3402	3	0.00
21/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3681	3	3681	3	101.00
21/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	7216	7	7216	7	0.00
21/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	5328	5	5328	5	0.00
21/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3429	3	3429	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
21/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3457	3	3457	3	0.00
21/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2615	2	2615	2	101.00
21/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1099	1	1099	1	1,000.00
21/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	3021	3	3021	3	0.00
21/06/2021	2030 On 05-May-22			Bond Future	9.79	93.3251	9.7934	93.3251	0.00
21/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1651	2	1651	2	1,800.00
21/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	7557	8	7557	8	0.00
21/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2530	3	2530	3	0.00
21/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	4749	5	4749	5	0.00
21/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	4719	5	4719	5	0.00
21/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	716	1	716	1	1,800.00
21/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4012	4	4012	4	0.00
21/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	4780	5	4780	5	0.00
21/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1044	1	1044	1	1,073.00
21/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	9493	9	9493	9	0.00
21/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2726	2	2726	2	0.00
21/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	6318	6	6318	6	0.00
21/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2762	3	2762	3	0.00
21/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2744	2	2744	2	0.00
21/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4783	4	4783	4	1,073.00
21/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7985	7	7985	7	0.00
21/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	3233	3	3233	3	1,073.00
21/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1586	1	1586	1	1,800.00
21/06/2021	2032 On 05-August-21			Bond Future	9.81	93.7306	9.8065	93.7306	120,365.00
21/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	8859	10	8859	10	0.00
21/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	8808	10	8808	10	0.00
21/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	8910	10	8910	10	0.00
21/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	69	0	69	0	0.00
21/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	73	0	73	0	0.00
21/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	71	0	71	0	0.00
21/06/2021	2032 On 04-November-21			Bond Future	10.00	90.6121	10.0047	90.6121	21.00
21/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1201	2	1201	2	700.00
21/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	14723	16	14723	16	0.00

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21/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	9821	11	9821	11	0.00
21/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2355	3	2355	3	700.00
21/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	9776	11	9776	11	0.00
21/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	9730	11	9730	11	0.00
21/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	507	0	507	0	0.00
21/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	517	0	517	0	0.00
21/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	98	0	98	0	700.00
21/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	512	0	512	0	0.00
21/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3391	3	3391	3	0.00
21/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5293	5	5293	5	0.00
21/06/2021	2032 On 03-February-22			Bond Future	10.21	91.6650	10.2086	91.6650	0.00
21/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	3987	5	3987	5	0.00
21/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3351	4	3351	4	0.00
21/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1118	1	1118	1	97.00
21/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4312	5	4312	5	0.00
21/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	806	1	806	1	198.00
21/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4279	5	4279	5	0.00
21/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2030	2	2030	2	210.00
21/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6110	7	6110	7	0.00
21/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	6809	8	6809	8	0.00
21/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4581	5	4581	5	0.00
21/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	1942	2	1942	2	400.00
21/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5039	6	5039	6	0.00
21/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2474	3	2474	3	0.00
21/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4246	5	4246	5	0.00
21/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4213	5	4213	5	0.00
21/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	3018	3	3018	3	0.00
21/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2994	3	2994	3	0.00
21/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4789	4	4789	4	198.00
21/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8656	8	8656	8	0.00
21/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2512	2	2512	2	97.00
21/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2948	3	2948	3	198.00
21/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2772	2	2772	2	210.00

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21/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3185	3	3185	3	400.00
21/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5630	5	5630	5	0.00
21/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1754	2	1754	2	210.00
21/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	2011	2	2011	2	400.00
21/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2971	3	2971	3	0.00
21/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3744	3	3744	3	97.00
21/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7512	7	7512	7	0.00
21/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5477	5	5477	5	0.00
21/06/2021	2032 On 05-May-22			Bond Future	10.42	88.6084	10.4198	88.6084	0.00
21/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6114	7	6114	7	0.00
21/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6045	7	6045	7	0.00
21/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6079	7	6079	7	0.00
21/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2788	2	2788	2	0.00
21/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2806	3	2806	3	0.00
21/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2770	2	2770	2	0.00
21/06/2021	2033 On 05-August-21			Bond Future	107.97	108.5455	107.9658	108.5455	9,059.00
21/06/2021	2033 On 04-November-21			Bond Future	107.92	108.5108	107.9243	108.5108	0.00
21/06/2021	2033 On 03-February-22			Bond Future	109.20	109.7967	109.2030	109.7967	0.00
21/06/2021	2033 On 05-May-22			Bond Future	109.25	109.8546	109.2534	109.8546	0.00
21/06/2021	2037 On 05-August-21			Bond Future	10.62	85.1694	10.6219	85.1694	126,485.00
21/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	9927	11	9927	11	0.00
21/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	9980	11	9980	11	0.00
21/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10033	11	10033	11	0.00
21/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	71	0	71	0	0.00
21/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	70	0	70	0	0.00
21/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	68	0	68	0	0.00
21/06/2021	2037 On 04-November-21			Bond Future	10.81	86.1025	10.8122	86.1025	0.00
21/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	11959	13	11959	13	0.00
21/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	11913	13	11913	13	0.00
21/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	9563	10	9563	10	0.00
21/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	5851	7	5851	7	600.00
21/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12004	13	12004	13	0.00
21/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	419	0	419	0	0.00

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21/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	765	1	765	1	600.00
21/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1658	1	1658	1	0.00
21/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	424	0	424	0	0.00
21/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	413	0	413	0	0.00
21/06/2021	2037 On 03-February-22			Bond Future	11.01	82.8483	11.0108	82.8483	0.00
21/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5598	6	5598	6	0.00
21/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5559	6	5559	6	0.00
21/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5520	6	5520	6	0.00
21/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2800	3	2800	3	0.00
21/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2842	3	2842	3	0.00
21/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2821	3	2821	3	0.00
21/06/2021	2037 On 05-May-22			Bond Future	11.22	83.8338	11.2162	83.8338	0.00
21/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	6798	7	6798	7	0.00
21/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	6723	7	6723	7	0.00
21/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	6760	7	6760	7	0.00
21/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3133	3	3133	3	0.00
21/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3172	3	3172	3	0.00
21/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3153	3	3153	3	0.00
21/06/2021	2038 On 05-August-21			Bond Future	120.60	120.5764	120.6032	120.5764	7,713.00
21/06/2021	2038 On 04-November-21			Bond Future	121.95	121.9263	121.9527	121.9263	0.00
21/06/2021	2038 On 03-February-22			Bond Future	121.63	121.6016	121.6282	121.6016	0.00
21/06/2021	2038 On 05-May-22			Bond Future	123.10	123.0749	123.1016	123.0749	0.00
21/06/2021	2040 On 05-August-21			Bond Future	10.74	87.3468	10.7442	87.3468	85,588.00
21/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11148	12	11148	12	0.00
21/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	5895	7	5895	7	900.00
21/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22502	23	22502	23	0.00
21/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11092	12	11092	12	0.00
21/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11037	12	11037	12	0.00
21/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3328	4	3328	4	900.00
21/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1205	1	1205	1	0.00
21/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	71	0	71	0	0.00
21/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
21/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	74	0	74	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
21/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	476	0	476	0	0.00
21/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	72	0	72	0	0.00
21/06/2021	2040 On 04-November-21			Bond Future	10.93	88.3039	10.9297	88.3039	0.00
21/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	12556	13	12556	13	0.00
21/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12461	13	12461	13	0.00
21/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12509	13	12509	13	0.00
21/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	485	0	485	0	0.00
21/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	491	0	491	0	0.00
21/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	479	0	479	0	0.00
21/06/2021	2040 On 03-February-22			Bond Future	11.12	84.8249	11.1231	84.8249	0.00
21/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	5911	7	5911	7	0.00
21/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	5869	7	5869	7	0.00
21/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	5952	7	5952	7	0.00
21/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2958	3	2958	3	0.00
21/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2936	3	2936	3	0.00
21/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2914	3	2914	3	0.00
21/06/2021	2040 On 05-May-22			Bond Future	11.32	85.8341	11.3224	85.8341	0.00
21/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1260	1	1260	1	1,200.00
21/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7155	8	7155	8	0.00
21/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7115	8	7115	8	0.00
21/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7195	8	7195	8	0.00
21/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2742	3	2742	3	1,200.00
21/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	11902	13	11902	13	0.00
21/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1817	2	1817	2	1,200.00
21/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3464	3	3464	3	0.00
21/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3443	3	3443	3	0.00
21/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7884	7	7884	7	0.00
21/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3484	3	3484	3	0.00
21/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	12040	11	12040	11	0.00
21/06/2021	2044 On 05-August-21			Bond Future	10.79	84.1202	10.7896	84.1202	59,604.00
21/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	11540	13	11540	13	0.00
21/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	11486	12	11486	12	0.00
21/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	11594	13	11594	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
21/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	64	0	64	0	0.00
21/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	66	0	66	0	0.00
21/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	67	0	67	0	0.00
21/06/2021	2044 On 04-November-21			Bond Future	10.97	85.0419	10.9665	85.0419	0.00
21/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12370	13	12370	13	0.00
21/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12323	13	12323	13	0.00
21/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12417	13	12417	13	0.00
21/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	515	0	515	0	0.00
21/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	528	0	528	0	0.00
21/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	521	0	521	0	0.00
21/06/2021	2044 On 03-February-22			Bond Future	11.15	81.6502	11.1508	81.6502	0.00
21/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	5974	7	5974	7	0.00
21/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	5932	7	5932	7	0.00
21/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	5891	7	5891	7	0.00
21/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2993	3	2993	3	0.00
21/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2971	3	2971	3	0.00
21/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2949	3	2949	3	0.00
21/06/2021	2044 On 05-May-22			Bond Future	11.34	82.6216	11.3403	82.6216	0.00
21/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7107	8	7107	8	0.00
21/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7067	8	7067	8	0.00
21/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7027	8	7027	8	0.00
21/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3404	3	3404	3	0.00
21/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3383	3	3383	3	0.00
21/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3362	3	3362	3	0.00
21/06/2021	2046 On 05-August-21			Bond Future	112.18	111.3008	112.1834	111.3008	18,098.00
21/06/2021	2046 On 04-November-21			Bond Future	111.60	110.7077	111.5998	110.7077	0.00
21/06/2021	2046 On 03-February-22			Bond Future	112.92	112.0199	112.9223	112.0199	0.00
21/06/2021	2046 On 05-May-22			Bond Future	112.42	111.5018	112.4150	111.5018	0.00
21/06/2021	2050 On 05-August-21			Bond Future	114.25	114.2216	114.2464	114.2216	11,059.00
21/06/2021	2050 On 04-November-21			Bond Future	115.52	115.5000	115.5246	115.5000	0.00
21/06/2021	2050 On 03-February-22			Bond Future	114.93	114.9031	114.9276	114.9031	0.00
21/06/2021	2050 On 05-May-22			Bond Future	116.32	116.2950	116.3199	116.2950	0.00
21/06/2021	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
21/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	AL37 On 05-August-21			Index Future	790.95	792.0680	790.9530	792.0680	0.00
21/06/2021	AL37 On 04-November-21			Index Future	799.69	800.8310	799.6940	800.8310	0.00
21/06/2021	AL37 On 03-February-22			Index Future	808.97	810.1270	808.9710	810.1270	0.00
21/06/2021	AL37 On 05-May-22			Index Future	818.57	819.7470	818.5740	819.7470	0.00
21/06/2021	AL7T On 05-August-21			Index Future	898.32	905.3880	898.3200	905.3880	0.00
21/06/2021	AL7T On 04-November-21			Index Future	908.25	915.4050	908.2480	915.4050	0.00
21/06/2021	AL7T On 03-February-22			Index Future	918.78	926.0310	918.7840	926.0310	0.00
21/06/2021	AL7T On 05-May-22			Index Future	929.69	937.0280	929.6900	937.0280	0.00
21/06/2021	ALBI On 05-August-21			Index Future	792.38	798.0640	792.3780	798.0640	114.00
21/06/2021	ALBI On 04-November-21			Index Future	801.14	806.8930	801.1350	806.8930	0.00
21/06/2021	ALBI On 03-February-22			Index Future	810.43	816.2590	810.4280	816.2590	0.00
21/06/2021	ALBI On 05-May-22			Index Future	820.05	825.9530	820.0490	825.9530	0.00
21/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	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
21/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2021	ES33 On 05-August-21			Bond Future	11.28	79.0590	11.2822	79.0590	350.00
21/06/2021	ES33 On 04-November-21			Bond Future	11.52	76.1500	11.5218	76.1500	0.00
21/06/2021	ES33 On 03-February-22			Bond Future	11.77	77.0348	11.7729	77.0348	0.00
21/06/2021	ES33 On 05-May-22			Bond Future	12.03	74.1735	12.0277	74.1735	0.00
21/06/2021	ES42 On 05-August-21			Bond Future	11.78	78.0088	11.7845	78.0088	4,779.00
21/06/2021	ES42 On 04-November-21			Bond Future	12.01	74.6052	12.0109	74.6052	0.00
21/06/2021	ES42 On 03-February-22			Bond Future	12.24	75.4727	12.2404	75.4727	0.00
21/06/2021	ES42 On 05-May-22			Bond Future	12.48	72.1117	12.4816	72.1117	0.00
21/06/2021	GOVI On 05-August-21			GOVI	782.43	788.0160	782.4290	788.0160	976.00
21/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	632790	69	632790	69	0.00
21/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	632890	69	632890	69	0.00
21/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	632990	69	632990	69	0.00
21/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 04-November-21			GOVI	791.08	796.7340	791.0750	796.7340	0.00
21/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	626550	68	626550	68	0.00
21/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	626650	68	626650	68	0.00
21/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	626750	68	626750	68	0.00
21/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/06/2021	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
21/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 03-February-22			GOVI	800.25	805.9830	800.2520	805.9830	0.00
21/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	75020	13	75020	13	0.00
21/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	75120	13	75120	13	0.00
21/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	74920	13	74920	13	0.00
21/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 05-May-22			GOVI	809.75	815.5540	809.7510	815.5540	0.00
21/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	215110	27	215110	27	0.00
21/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	215210	27	215210	27	0.00
21/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	215010	27	215010	27	0.00
21/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2021	IGOV On 05-August-21			Index Future	295.00	294.8100	295.0030	294.8100	450.00
21/06/2021	IGOV On 04-November-21			Index Future	298.34	298.1440	298.3350	298.1440	16.00
21/06/2021	IGOV On 03-February-22			Index Future	301.87	301.6770	301.8680	301.6770	0.00
21/06/2021	IGOV On 05-May-22			Index Future	305.52	305.3300	305.5220	305.3300	0.00
21/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
21/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
21/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/06/2021	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
21/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2550	3.7650	96.2550	0.00
21/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1800	3.8400	96.1800	0.00
21/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1450	3.8750	96.1450	30,000.00
21/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.04	96.0100	4.0400	96.0100	0.00
21/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.09	95.9650	4.0900	95.9650	0.00
21/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.23	95.8250	4.2250	95.8250	0.00
21/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.59	95.5500	4.5850	95.5500	0.00
21/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.2450	4.8700	95.2450	471.00
21/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.17	95.0300	5.1700	95.0300	0.00
21/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.33	94.7800	5.3300	94.7800	0.00
21/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.53	94.6300	5.5250	94.6300	0.00
21/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.69	94.4450	5.6900	94.4450	0.00
21/06/2021	R023 On 05-August-21			Bond Future	5.34	107.0747	5.3421	107.0747	15,414.00
21/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	152	0	152	0	0.00
21/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	145	0	145	0	0.00
21/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	139	0	139	0	0.00
21/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	209	0	209	0	0.00
21/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	218	0	218	0	0.00
21/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	201	0	201	0	0.00
21/06/2021	R023 On 04-November-21			Bond Future	5.52	104.3396	5.5214	104.3396	0.00
21/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	46	0	46	0	0.00
21/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	44	0	44	0	0.00
21/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	42	0	42	0	0.00
21/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	825	1	825	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
21/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	836	1	836	1	0.00
21/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	814	1	814	1	0.00
21/06/2021	R023 On 03-February-22			Bond Future	5.74	105.5515	5.7419	105.5515	0.00
21/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	84	0	84	0	0.00
21/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	82	0	82	0	0.00
21/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	87	0	87	0	0.00
21/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	769	1	769	1	0.00
21/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	785	1	785	1	0.00
21/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	777	1	777	1	0.00
21/06/2021	R023 On 05-May-22			Bond Future	6.04	102.8956	6.0359	102.8956	0.00
21/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	495	1	495	1	0.00
21/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	490	1	490	1	0.00
21/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	500	1	500	1	0.00
21/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	285	0	285	0	0.00
21/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	290	0	290	0	0.00
21/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	288	0	288	0	0.00
21/06/2021	R035 On 05-August-21			Bond Future	10.39	93.8451	10.3920	93.8451	82,771.00
21/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	883	1	883	1	100.00
21/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3425	4	3425	4	0.00
21/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	6442	7	6442	7	0.00
21/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	299	0	299	0	100.00
21/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	45047	44	45047	44	0.00
21/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	975	1	975	1	100.00
21/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3393	3	3393	3	0.00
21/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	45280	44	45280	44	0.00
21/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	45163	44	45163	44	0.00
21/06/2021	R035 On 04-November-21			Bond Future	10.59	90.3980	10.5914	90.3980	0.00
21/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5582	6	5582	6	0.00
21/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	17709	19	17709	19	0.00
21/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8067	9	8067	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
21/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2109	2	2109	2	782.00
21/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	11690	12	11690	12	0.00
21/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	11643	12	11643	12	0.00
21/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5073	6	5073	6	0.00
21/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	11736	12	11736	12	0.00
21/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3231	4	3231	4	0.00
21/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1804	2	1804	2	350.00
21/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1828	2	1828	2	400.00
21/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3300	4	3300	4	400.00
21/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1053	1	1053	1	782.00
21/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3117	3	3117	3	0.00
21/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4936	4	4936	4	0.00
21/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3176	3	3176	3	350.00
21/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4979	5	4979	5	0.00
21/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1792	2	1792	2	350.00
21/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	452	0	452	0	0.00
21/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2011	2	2011	2	782.00
21/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4478	4	4478	4	0.00
21/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	458	0	458	0	0.00
21/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	65	0	65	0	400.00
21/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	464	0	464	0	0.00
21/06/2021	R035 On 03-February-22			Bond Future	10.80	91.4482	10.7997	91.4482	0.00
21/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	4851	5	4851	5	0.00
21/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8197	9	8197	9	0.00
21/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2040	2	2040	2	280.00
21/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1236	1	1236	1	683.00
21/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5568	6	5568	6	0.00
21/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2426	3	2426	3	200.00
21/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7558	8	7558	8	0.00
21/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2656	3	2656	3	1,600.00
21/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	5723	6	5723	6	0.00
21/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	4777	5	4777	5	0.00
21/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6157	7	6157	7	0.00



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21/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3506	4	3506	4	0.00
21/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5529	6	5529	6	0.00
21/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5491	6	5491	6	0.00
21/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2924	3	2924	3	0.00
21/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2902	3	2902	3	0.00
21/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2582	2	2582	2	683.00
21/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2798	3	2798	3	200.00
21/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5891	5	5891	5	0.00
21/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3308	3	3308	3	1,600.00
21/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5530	5	5530	5	0.00
21/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2020	2	2020	2	280.00
21/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2881	3	2881	3	0.00
21/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4448	4	4448	4	683.00
21/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8509	8	8509	8	0.00
21/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1815	2	1815	2	1,800.00
21/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3357	3	3357	3	280.00
21/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6570	6	6570	6	0.00
21/06/2021	R035 On 05-May-22			Bond Future	11.01	88.0573	11.0067	88.0573	0.00
21/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	6897	7	6897	7	0.00
21/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	6859	7	6859	7	0.00
21/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	6822	7	6822	7	0.00
21/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3158	3	3158	3	0.00
21/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3138	3	3138	3	0.00
21/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3119	3	3119	3	0.00
21/06/2021	R186 On 05-August-21			Bond Future	7.56	114.3857	7.5611	114.3857	87,820.00
21/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	4934	5	4934	5	0.00
21/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	4891	5	4891	5	0.00
21/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	4849	5	4849	5	0.00
21/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	69	0	69	0	0.00
21/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	67	0	67	0	0.00
21/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	65	0	65	0	0.00
21/06/2021	R186 On 04-November-21			Bond Future	7.75	115.6380	7.7519	115.6380	0.00
21/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2626	3	2626	3	0.00

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21/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4824	5	4824	5	0.00
21/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1721	2	1721	2	0.00
21/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2597	3	2597	3	0.00
21/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2568	3	2568	3	0.00
21/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1076	1	1076	1	0.00
21/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1061	1	1061	1	0.00
21/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	406	0	406	0	15,177.00
21/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1047	1	1047	1	0.00
21/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1641	2	1641	2	15,177.00
21/06/2021	R186 On 03-February-22			Bond Future	7.95	111.6986	7.9520	111.6986	0.00
21/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	909	1	909	1	0.00
21/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	896	1	896	1	0.00
21/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	922	1	922	1	0.00
21/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3717	4	3717	4	0.00
21/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3778	4	3778	4	0.00
21/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3747	4	3747	4	0.00
21/06/2021	R186 On 05-May-22			Bond Future	8.17	113.0266	8.1690	113.0266	0.00
21/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2796	3	2796	3	0.00
21/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2772	3	2772	3	0.00
21/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2819	3	2819	3	0.00
21/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2219	2	2219	2	0.00
21/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2251	2	2251	2	0.00
21/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2235	2	2235	2	0.00
21/06/2021	R197 On 05-August-21			Bond Future	321.45	321.4054	321.4509	321.4054	1,120.00
21/06/2021	R197 On 04-November-21			Bond Future	325.05	325.0026	325.0474	325.0026	0.00
21/06/2021	R197 On 03-February-22			Bond Future	320.73	320.6882	320.7326	320.6882	0.00
21/06/2021	R197 On 05-May-22			Bond Future	324.62	324.5739	324.6184	324.5739	0.00
21/06/2021	R202 On 05-August-21			Bond Future	238.01	237.9566	238.0067	237.9566	9,436.00
21/06/2021	R202 On 04-November-21			Bond Future	240.67	240.6199	240.6698	240.6199	0.00
21/06/2021	R202 On 03-February-22			Bond Future	239.18	239.1339	239.1837	239.1339	0.00
21/06/2021	R202 On 05-May-22			Bond Future	242.08	242.0310	242.0811	242.0310	0.00
21/06/2021	R209 On 05-August-21			Bond Future	10.30	72.7134	10.2991	72.7134	28,731.00
21/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8060	9	8060	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
21/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8013	9	8013	9	0.00
21/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8106	9	8106	9	0.00
21/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	79	0	79	0	0.00
21/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	83	0	83	0	0.00
21/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	81	0	81	0	0.00
21/06/2021	R209 On 04-November-21			Bond Future	10.47	70.3696	10.4735	70.3696	4,785.00
21/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	653	1	653	1	6,000.00
21/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9247	10	9247	10	0.00
21/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1513	2	1513	2	0.00
21/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8496	9	8496	9	0.00
21/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2786	3	2786	3	0.00
21/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9288	10	9288	10	0.00
21/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9205	10	9205	10	0.00
21/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	480	0	480	0	0.00
21/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	580	1	580	1	9,000.00
21/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	4267	4	4267	4	3,100.00
21/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	484	0	484	0	0.00
21/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	489	0	489	0	0.00
21/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2637	2	2637	2	9,400.00
21/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6486	6	6486	6	0.00
21/06/2021	R209 On 03-February-22			Bond Future	10.65	71.1873	10.6512	71.1873	0.00
21/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4588	5	4588	5	0.00
21/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4554	5	4554	5	0.00
21/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4521	5	4521	5	0.00
21/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2528	2	2528	2	0.00
21/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2509	2	2509	2	0.00
21/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2489	2	2489	2	0.00
21/06/2021	R209 On 05-May-22			Bond Future	10.83	68.8923	10.8332	68.8923	0.00
21/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	5926	6	5926	6	0.00
21/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	5892	6	5892	6	0.00
21/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	5860	6	5860	6	0.00
21/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2752	3	2752	3	0.00
21/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2734	2	2734	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
21/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2717	2	2717	2	0.00
21/06/2021	R210 On 05-August-21			Bond Future	210.15	210.1072	210.1460	210.1072	1,486.00
21/06/2021	R210 On 04-November-21			Bond Future	209.71	209.6712	209.7096	209.6712	0.00
21/06/2021	R210 On 03-February-22			Bond Future	212.19	212.1563	212.1946	212.1563	0.00
21/06/2021	R210 On 05-May-22			Bond Future	211.92	211.8838	211.9223	211.8838	0.00
21/06/2021	R212 On 05-August-21			Bond Future	172.78	172.7547	172.7761	172.7547	2,207.00
21/06/2021	R212 On 04-November-21			Bond Future	174.71	174.6886	174.7095	174.6886	0.00
21/06/2021	R213 On 05-August-21			Bond Future	9.49	88.4087	9.4875	88.4087	9,050.00
21/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7286	8	7286	8	0.00
21/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	6908	8	6908	8	0.00
21/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	3982	5	3982	5	0.00
21/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7239	8	7239	8	0.00
21/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7192	8	7192	8	0.00
21/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1183	2	1183	2	0.00
21/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	91	0	91	0	0.00
21/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	455	0	455	0	0.00
21/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	2008	2	2008	2	0.00
21/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	89	0	89	0	0.00
21/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	106	0	106	0	0.00
21/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	87	0	87	0	0.00
21/06/2021	R213 On 04-November-21			Bond Future	9.68	85.8474	9.6794	85.8474	0.00
21/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	7803	8	7803	8	0.00
21/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	7762	8	7762	8	0.00
21/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	7845	8	7845	8	0.00
21/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	582	1	582	1	0.00
21/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	575	0	575	0	0.00
21/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	569	0	569	0	0.00
21/06/2021	R213 On 03-February-22			Bond Future	9.88	86.8446	9.8803	86.8446	0.00
21/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4091	5	4091	5	0.00
21/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1574	2	1574	2	220.00
21/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5518	6	5518	6	0.00
21/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1705	2	1705	2	430.00
21/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4344	5	4344	5	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
21/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	2910	3	2910	3	0.00
21/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4028	4	4028	4	0.00
21/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2467	3	2467	3	0.00
21/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3487	4	3487	4	0.00
21/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3458	4	3458	4	0.00
21/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1013	1	1013	1	102.00
21/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3573	4	3573	4	0.00
21/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	796	1	796	1	200.00
21/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3515	4	3515	4	0.00
21/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	5765	6	5765	6	0.00
21/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1766	2	1766	2	220.00
21/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1864	2	1864	2	430.00
21/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2996	3	2996	3	0.00
21/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2950	3	2950	3	430.00
21/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5251	5	5251	5	0.00
21/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6917	6	6917	6	0.00
21/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	4057	4	4057	4	200.00
21/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7676	7	7676	7	0.00
21/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	3043	3	3043	3	0.00
21/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	3019	3	3019	3	0.00
21/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2634	2	2634	2	200.00
21/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3542	3	3542	3	102.00
21/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2440	2	2440	2	102.00
21/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2594	2	2594	2	220.00
21/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5508	5	5508	5	0.00
21/06/2021	R213 On 05-May-22			Bond Future	10.08	84.3448	10.0816	84.3448	0.00
21/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5365	6	5365	6	0.00
21/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5397	6	5397	6	0.00
21/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5333	6	5333	6	0.00
21/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2578	2	2578	2	0.00
21/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2612	2	2612	2	0.00
21/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2595	2	2595	2	0.00
21/06/2021	R214 On 05-August-21			Bond Future	10.69	69.5961	10.6882	69.5961	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
21/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7301	8	7301	8	0.00
21/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7347	8	7347	8	0.00
21/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7254	8	7254	8	0.00
21/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	129	0	129	0	0.00
21/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	134	0	134	0	0.00
21/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	132	0	132	0	0.00
21/06/2021	R214 On 04-November-21			Bond Future	10.86	67.0809	10.8610	67.0809	0.00
21/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	8907	10	8907	10	0.00
21/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	8866	10	8866	10	0.00
21/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	8825	10	8825	10	0.00
21/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	568	0	568	0	0.00
21/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	557	0	557	0	0.00
21/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	563	0	563	0	0.00
21/06/2021	R214 On 03-February-22			Bond Future	11.04	67.8602	11.0401	67.8602	0.00
21/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4632	5	4632	5	0.00
21/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4599	5	4599	5	0.00
21/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4666	5	4666	5	0.00
21/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2684	2	2684	2	0.00
21/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2665	2	2665	2	0.00
21/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2645	2	2645	2	0.00
21/06/2021	R214 On 05-May-22			Bond Future	11.22	65.3872	11.2167	65.3872	0.00
21/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5680	6	5680	6	0.00
21/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5647	6	5647	6	0.00
21/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5713	6	5713	6	0.00
21/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2937	3	2937	3	0.00
21/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2918	3	2918	3	0.00
21/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2901	3	2901	3	0.00
21/06/2021	R248 On 05-August-21			Bond Future	10.69	87.8469	10.6930	87.8469	171,004.00
21/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	11903	13	11903	13	0.00
21/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	11848	13	11848	13	0.00
21/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	367	1	367	1	0.00
21/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1419	2	1419	2	0.00
21/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	11958	13	11958	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
21/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4477	5	4477	5	0.00
21/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	887	1	887	1	1,300.00
21/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	2971	4	2971	4	1,300.00
21/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1748	2	1748	2	0.00
21/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2447	2	2447	2	0.00
21/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1452	1	1452	1	0.00
21/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2881	2	2881	2	0.00
21/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	73	0	73	0	0.00
21/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	840	1	840	1	0.00
21/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	71	0	71	0	0.00
21/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3912	3	3912	3	0.00
21/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5832	5	5832	5	0.00
21/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	69	0	69	0	0.00
21/06/2021	R248 On 04-November-21			Bond Future	10.87	84.3972	10.8653	84.3972	0.00
21/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1633	2	1633	2	1,200.00
21/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	442	1	442	1	1,200.00
21/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	12891	14	12891	14	0.00
21/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	12843	14	12843	14	0.00
21/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	12938	14	12938	14	0.00
21/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	497	0	497	0	0.00
21/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	510	0	510	0	0.00
21/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	503	0	503	0	0.00
21/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	10607	10	10607	10	0.00
21/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5922	5	5922	5	0.00
21/06/2021	R248 On 03-February-22			Bond Future	11.04	85.3776	11.0443	85.3776	0.00
21/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6138	7	6138	7	0.00
21/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6095	7	6095	7	0.00
21/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6052	7	6052	7	0.00
21/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3100	3	3100	3	0.00
21/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3146	3	3146	3	0.00
21/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3123	3	3123	3	0.00
21/06/2021	R248 On 05-May-22			Bond Future	11.22	81.9777	11.2207	81.9777	0.00
21/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7339	8	7339	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
21/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7297	8	7297	8	0.00
21/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7256	8	7256	8	0.00
21/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3515	3	3515	3	0.00
21/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3472	3	3472	3	0.00
21/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3493	3	3493	3	0.00