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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
22/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	2025 On 05-August-21			Bond Future	153.31	153.2868	153.3092	153.2868	5,210.00
22/06/2021	2025 On 04-November-21			Bond Future	155.02	155.0020	155.0197	155.0020	0.00
22/06/2021	2025 On 03-February-22			Bond Future	155.28	155.2656	155.2816	155.2656	0.00
22/06/2021	2025 On 05-May-22			Bond Future	157.16	157.1463	157.1615	157.1463	0.00
22/06/2021	2029 On 05-August-21			Bond Future	114.08	114.0188	114.0784	114.0188	3,031.00
22/06/2021	2029 On 04-November-21			Bond Future	114.18	114.1241	114.1808	114.1241	0.00
22/06/2021	2029 On 03-February-22			Bond Future	115.53	115.4764	115.5324	115.4764	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
22/06/2021	2029 On 05-May-22			Bond Future	115.74	115.6817	115.7376	115.6817	0.00
22/06/2021	2030 On 05-August-21			Bond Future	9.14	93.3964	9.1360	93.3964	101,499.00
22/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	6938	7	6938	7	0.00
22/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	324	0	324	0	5,000.00
22/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	2750	3	2750	3	0.00
22/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	3779	4	3779	4	0.00
22/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1047	1	1047	1	600.00
22/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6313	6	6313	6	0.00
22/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	13	0	13	0	200.00
22/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	6889	7	6889	7	0.00
22/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	6841	7	6841	7	0.00
22/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	5601	5	5601	5	0.00
22/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	798	1	798	1	479.00
22/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2561	2	2561	2	600.00
22/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	14759	15	14759	15	0.00
22/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1561	1	1561	1	0.00
22/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	707	1	707	1	200.00
22/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	8455	9	8455	9	0.00
22/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1483	2	1483	2	7,500.00
22/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3948	4	3948	4	0.00
22/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
22/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	120	0	120	0	200.00
22/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2714	3	2714	3	0.00
22/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	90	0	90	0	0.00
22/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	88	0	88	0	0.00
22/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2088	2	2088	2	0.00
22/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	835	1	835	1	0.00
22/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	444	1	444	1	479.00
22/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2520	3	2520	3	0.00
22/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	754	1	754	1	0.00
22/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	175	0	175	0	479.00
22/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	86	0	86	0	0.00
22/06/2021	2030 On 04-November-21			Bond Future	9.33	94.4192	9.3289	94.4192	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
22/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1219	1	1219	1	300.00
22/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	10719	11	10719	11	0.00
22/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7200	7	7200	7	0.00
22/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4380	4	4380	4	29.00
22/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7116	7	7116	7	0.00
22/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	9952	10	9952	10	0.00
22/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2153	2	2153	2	29.00
22/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	515	0	515	0	300.00
22/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7158	7	7158	7	0.00
22/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	631	1	631	1	0.00
22/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	638	1	638	1	0.00
22/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4290	4	4290	4	0.00
22/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	203	0	203	0	300.00
22/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6446	7	6446	7	0.00
22/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2850	3	2850	3	0.00
22/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	624	1	624	1	0.00
22/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	271	0	271	0	29.00
22/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1371	1	1371	1	0.00
22/06/2021	2030 On 03-February-22			Bond Future	9.53	91.5114	9.5313	91.5114	0.00
22/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3258	3	3258	3	1,000.00
22/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7583	7	7583	7	0.00
22/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	3788	4	3788	4	0.00
22/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	2798	3	2798	3	0.00
22/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	2823	3	2823	3	0.00
22/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1529	1	1529	1	1,000.00
22/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2597	2	2597	2	0.00
22/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	834	1	834	1	101.00
22/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	2849	3	2849	3	0.00
22/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3273	3	3273	3	0.00
22/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3545	4	3545	4	101.00
22/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	7022	7	7022	7	0.00
22/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	5160	5	5160	5	0.00
22/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3299	3	3299	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
22/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3326	3	3326	3	0.00
22/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2507	3	2507	3	101.00
22/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1044	1	1044	1	1,000.00
22/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2901	3	2901	3	0.00
22/06/2021	2030 On 05-May-22			Bond Future	9.75	92.5996	9.7452	92.5996	0.00
22/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1723	2	1723	2	1,800.00
22/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	7734	8	7734	8	0.00
22/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2627	3	2627	3	0.00
22/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	4891	5	4891	5	0.00
22/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	4860	5	4860	5	0.00
22/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	754	1	754	1	1,800.00
22/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4141	4	4141	4	0.00
22/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	4922	5	4922	5	0.00
22/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1095	1	1095	1	1,073.00
22/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	9290	9	9290	9	0.00
22/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2627	3	2627	3	0.00
22/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	6149	6	6149	6	0.00
22/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2662	3	2662	3	0.00
22/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2644	3	2644	3	0.00
22/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4639	5	4639	5	1,073.00
22/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7795	8	7795	8	0.00
22/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	3120	3	3120	3	1,073.00
22/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1521	2	1521	2	1,800.00
22/06/2021	2032 On 05-August-21			Bond Future	9.80	92.8395	9.7995	92.8395	120,365.00
22/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	8896	9	8896	9	0.00
22/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	8845	9	8845	9	0.00
22/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	8947	9	8947	9	0.00
22/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	64	0	64	0	0.00
22/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	67	0	67	0	0.00
22/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	65	0	65	0	0.00
22/06/2021	2032 On 04-November-21			Bond Future	10.00	89.7108	9.9979	89.7108	21.00
22/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1204	1	1204	1	700.00
22/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	14760	15	14760	15	0.00

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22/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	9850	10	9850	10	0.00
22/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2363	2	2363	2	700.00
22/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	9805	10	9805	10	0.00
22/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	9759	10	9759	10	0.00
22/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	496	1	496	1	0.00
22/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	507	1	507	1	0.00
22/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	95	0	95	0	700.00
22/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	501	1	501	1	0.00
22/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3359	3	3359	3	0.00
22/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5256	5	5256	5	0.00
22/06/2021	2032 On 03-February-22			Bond Future	10.20	90.7531	10.2017	90.7531	0.00
22/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4001	4	4001	4	0.00
22/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3363	3	3363	3	0.00
22/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1122	1	1122	1	97.00
22/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4327	4	4327	4	0.00
22/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	808	1	808	1	198.00
22/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4294	4	4294	4	0.00
22/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2037	2	2037	2	210.00
22/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6130	6	6130	6	0.00
22/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	6830	7	6830	7	0.00
22/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4597	5	4597	5	0.00
22/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	1949	2	1949	2	400.00
22/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5056	5	5056	5	0.00
22/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2483	2	2483	2	0.00
22/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4228	4	4228	4	0.00
22/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4261	4	4261	4	0.00
22/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2970	3	2970	3	0.00
22/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2993	3	2993	3	0.00
22/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4759	5	4759	5	198.00
22/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8620	9	8620	9	0.00
22/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2489	3	2489	3	97.00
22/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2924	3	2924	3	198.00
22/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2749	3	2749	3	210.00

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22/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3160	3	3160	3	400.00
22/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5598	6	5598	6	0.00
22/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1736	2	1736	2	210.00
22/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1992	2	1992	2	400.00
22/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2947	3	2947	3	0.00
22/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3717	4	3717	4	97.00
22/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7476	8	7476	8	0.00
22/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5445	5	5445	5	0.00
22/06/2021	2032 On 05-May-22			Bond Future	10.41	87.6854	10.4127	87.6854	0.00
22/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6133	6	6133	6	0.00
22/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6064	6	6064	6	0.00
22/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6099	6	6099	6	0.00
22/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2768	3	2768	3	0.00
22/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2786	3	2786	3	0.00
22/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2750	3	2750	3	0.00
22/06/2021	2033 On 05-August-21			Bond Future	107.99	107.9658	107.9866	107.9658	9,059.00
22/06/2021	2033 On 04-November-21			Bond Future	107.94	107.9243	107.9418	107.9243	0.00
22/06/2021	2033 On 03-February-22			Bond Future	109.22	109.2030	109.2194	109.2030	0.00
22/06/2021	2033 On 05-May-22			Bond Future	109.27	109.2534	109.2694	109.2534	0.00
22/06/2021	2037 On 05-August-21			Bond Future	10.65	84.3004	10.6505	84.3004	126,493.00
22/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	9739	10	9739	10	0.00
22/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	9792	10	9792	10	0.00
22/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	9845	10	9845	10	0.00
22/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	73	0	73	0	0.00
22/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	71	0	71	0	0.00
22/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	70	0	70	0	0.00
22/06/2021	2037 On 04-November-21			Bond Future	10.84	85.2236	10.8423	85.2236	0.00
22/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	11777	12	11777	12	0.00
22/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	11731	12	11731	12	0.00
22/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	9390	10	9390	10	0.00
22/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	5704	6	5704	6	600.00
22/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	11822	12	11822	12	0.00
22/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	431	0	431	0	0.00

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22/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	786	1	786	1	600.00
22/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1704	2	1704	2	0.00
22/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	436	0	436	0	0.00
22/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	425	0	425	0	0.00
22/06/2021	2037 On 03-February-22			Bond Future	11.04	81.9589	11.0424	81.9589	0.00
22/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5465	6	5465	6	0.00
22/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5427	6	5427	6	0.00
22/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5389	6	5389	6	0.00
22/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2864	3	2864	3	0.00
22/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2907	3	2907	3	0.00
22/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2886	3	2886	3	0.00
22/06/2021	2037 On 05-May-22			Bond Future	11.25	82.9339	11.2491	82.9339	0.00
22/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	6662	7	6662	7	0.00
22/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	6587	7	6587	7	0.00
22/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	6625	7	6625	7	0.00
22/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3197	3	3197	3	0.00
22/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3236	3	3236	3	0.00
22/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3217	3	3217	3	0.00
22/06/2021	2038 On 05-August-21			Bond Future	120.63	120.6032	120.6273	120.6032	7,713.00
22/06/2021	2038 On 04-November-21			Bond Future	121.97	121.9527	121.9732	121.9527	0.00
22/06/2021	2038 On 03-February-22			Bond Future	121.65	121.6282	121.6474	121.6282	0.00
22/06/2021	2038 On 05-May-22			Bond Future	123.12	123.1016	123.1204	123.1016	0.00
22/06/2021	2040 On 05-August-21			Bond Future	10.77	86.3775	10.7729	86.3775	85,588.00
22/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	10946	11	10946	11	0.00
22/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	5709	6	5709	6	900.00
22/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22299	23	22299	23	0.00
22/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	10891	11	10891	11	0.00
22/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	10836	11	10836	11	0.00
22/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3172	3	3172	3	900.00
22/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1252	1	1252	1	0.00
22/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	72	0	72	0	0.00
22/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
22/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	75	0	75	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
22/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	493	0	493	0	0.00
22/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	73	0	73	0	0.00
22/06/2021	2040 On 04-November-21			Bond Future	10.96	87.3236	10.9599	87.3236	0.00
22/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	12362	13	12362	13	0.00
22/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12267	12	12267	12	0.00
22/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12314	13	12314	13	0.00
22/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	499	0	499	0	0.00
22/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	505	0	505	0	0.00
22/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	492	0	492	0	0.00
22/06/2021	2040 On 03-February-22			Bond Future	11.15	83.8330	11.1546	83.8330	0.00
22/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	5768	6	5768	6	0.00
22/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	5727	6	5727	6	0.00
22/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	5809	6	5809	6	0.00
22/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	3027	3	3027	3	0.00
22/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	3005	3	3005	3	0.00
22/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2982	3	2982	3	0.00
22/06/2021	2040 On 05-May-22			Bond Future	11.36	84.8302	11.3554	84.8302	0.00
22/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1211	1	1211	1	1,200.00
22/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7010	7	7010	7	0.00
22/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	6971	7	6971	7	0.00
22/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7050	7	7050	7	0.00
22/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2658	3	2658	3	1,200.00
22/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	11726	12	11726	12	0.00
22/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1855	2	1855	2	1,200.00
22/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3533	3	3533	3	0.00
22/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3512	3	3512	3	0.00
22/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	8014	8	8014	8	0.00
22/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3554	3	3554	3	0.00
22/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	12205	12	12205	12	0.00
22/06/2021	2044 On 05-August-21			Bond Future	10.81	83.1344	10.8132	83.1344	59,586.00
22/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	11370	12	11370	12	0.00
22/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	11316	11	11316	11	0.00
22/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	11424	12	11424	12	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
22/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	64	0	64	0	0.00
22/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	66	0	66	0	0.00
22/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	68	0	68	0	0.00
22/06/2021	2044 On 04-November-21			Bond Future	10.99	84.0449	10.9915	84.0449	0.00
22/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12207	12	12207	12	0.00
22/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12160	12	12160	12	0.00
22/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12253	12	12253	12	0.00
22/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	525	1	525	1	0.00
22/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	539	1	539	1	0.00
22/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	532	1	532	1	0.00
22/06/2021	2044 On 03-February-22			Bond Future	11.18	80.6415	11.1769	80.6415	0.00
22/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	5853	6	5853	6	0.00
22/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	5811	6	5811	6	0.00
22/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	5770	6	5770	6	0.00
22/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3050	3	3050	3	0.00
22/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	3027	3	3027	3	0.00
22/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	3005	3	3005	3	0.00
22/06/2021	2044 On 05-May-22			Bond Future	11.37	81.6008	11.3676	81.6008	0.00
22/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	6984	7	6984	7	0.00
22/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	6944	7	6944	7	0.00
22/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	6904	7	6904	7	0.00
22/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3461	3	3461	3	0.00
22/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3440	3	3440	3	0.00
22/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3419	3	3419	3	0.00
22/06/2021	2046 On 05-August-21			Bond Future	111.82	112.1834	111.8226	112.1834	18,098.00
22/06/2021	2046 On 04-November-21			Bond Future	111.23	111.5998	111.2314	111.5998	0.00
22/06/2021	2046 On 03-February-22			Bond Future	112.55	112.9223	112.5482	112.9223	0.00
22/06/2021	2046 On 05-May-22			Bond Future	112.04	112.4150	112.0357	112.4150	0.00
22/06/2021	2050 On 05-August-21			Bond Future	113.19	114.2464	113.1856	114.2464	11,059.00
22/06/2021	2050 On 04-November-21			Bond Future	114.45	115.5246	114.4482	115.5246	0.00
22/06/2021	2050 On 03-February-22			Bond Future	113.84	114.9276	113.8372	114.9276	0.00
22/06/2021	2050 On 05-May-22			Bond Future	115.22	116.3199	115.2153	116.3199	0.00
22/06/2021	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
22/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	AL37 On 05-August-21			Index Future	793.17	790.9530	793.1670	790.9530	0.00
22/06/2021	AL37 On 04-November-21			Index Future	801.91	799.6940	801.9060	799.6940	0.00
22/06/2021	AL37 On 03-February-22			Index Future	811.20	808.9710	811.1980	808.9710	0.00
22/06/2021	AL37 On 05-May-22			Index Future	820.82	818.5740	820.8230	818.5740	0.00
22/06/2021	AL7T On 05-August-21			Index Future	899.76	898.3200	899.7620	898.3200	0.00
22/06/2021	AL7T On 04-November-21			Index Future	909.68	908.2480	909.6750	908.2480	0.00
22/06/2021	AL7T On 03-February-22			Index Future	920.22	918.7840	920.2170	918.7840	0.00
22/06/2021	AL7T On 05-May-22			Index Future	931.13	929.6900	931.1340	929.6900	0.00
22/06/2021	ALBI On 05-August-21			Index Future	792.30	792.3780	792.2970	792.3780	114.00
22/06/2021	ALBI On 04-November-21			Index Future	801.03	801.1350	801.0260	801.1350	0.00
22/06/2021	ALBI On 03-February-22			Index Future	810.31	810.4280	810.3080	810.4280	0.00
22/06/2021	ALBI On 05-May-22			Index Future	819.92	820.0490	819.9220	820.0490	0.00
22/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	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
22/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	ES33 On 05-August-21			Bond Future	11.31	78.3855	11.3105	78.3855	350.00
22/06/2021	ES33 On 04-November-21			Bond Future	11.55	75.4688	11.5518	75.4688	0.00
22/06/2021	ES33 On 03-February-22			Bond Future	11.80	76.3455	11.8043	76.3455	0.00
22/06/2021	ES33 On 05-May-22			Bond Future	12.06	73.4759	12.0606	73.4759	0.00
22/06/2021	ES42 On 05-August-21			Bond Future	11.82	77.2110	11.8180	77.2110	4,779.00
22/06/2021	ES42 On 04-November-21			Bond Future	12.05	73.7984	12.0463	73.7984	0.00
22/06/2021	ES42 On 03-February-22			Bond Future	12.28	74.6563	12.2776	74.6563	0.00
22/06/2021	ES42 On 05-May-22			Bond Future	12.52	71.2855	12.5205	71.2855	0.00
22/06/2021	GOVI On 05-August-21			GOVI	782.46	782.4290	782.4550	782.4290	976.00
22/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	633050	63	633050	63	0.00
22/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	633150	63	633150	63	0.00
22/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	633250	63	633250	63	0.00
22/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 04-November-21			GOVI	791.08	791.0750	791.0760	791.0750	0.00
22/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	626560	63	626560	63	0.00
22/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	626660	63	626660	63	0.00
22/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	626760	63	626760	63	0.00
22/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/06/2021	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
22/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22			GOVI	800.24	800.2520	800.2430	800.2520	0.00
22/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	74930	8	74930	8	0.00
22/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	75030	8	75030	8	0.00
22/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	74830	7	74830	7	0.00
22/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22			GOVI	809.74	809.7510	809.7370	809.7510	0.00
22/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	214970	22	214970	22	0.00
22/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	215070	22	215070	22	0.00
22/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	214870	22	214870	22	0.00
22/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2021	IGOV On 05-August-21			Index Future	294.54	295.0030	294.5370	295.0030	450.00
22/06/2021	IGOV On 04-November-21			Index Future	297.86	298.3350	297.8550	298.3350	16.00
22/06/2021	IGOV On 03-February-22			Index Future	301.38	301.8680	301.3780	301.8680	0.00
22/06/2021	IGOV On 05-May-22			Index Future	305.03	305.5220	305.0250	305.5220	0.00
22/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
22/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
22/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/06/2021	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
22/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.76	96.2350	3.7550	96.2350	0.00
22/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.1600	3.8100	96.1600	0.00
22/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1250	3.8650	96.1250	30,000.00
22/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.99	95.9600	3.9900	95.9600	0.00
22/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.04	95.9100	4.0400	95.9100	0.00
22/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.18	95.7750	4.1750	95.7750	0.00
22/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.4150	4.4600	95.4150	0.00
22/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.83	95.1300	4.8250	95.1300	471.00
22/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.04	94.8300	5.0400	94.8300	0.00
22/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.31	94.6700	5.3100	94.6700	0.00
22/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.4750	5.4900	94.4750	0.00
22/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.71	94.3100	5.7050	94.3100	0.00
22/06/2021	R023 On 05-August-21			Bond Future	5.32	106.9951	5.3199	106.9951	15,414.00
22/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	166	0	166	0	0.00
22/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	159	0	159	0	0.00
22/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	152	0	152	0	0.00
22/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	197	0	197	0	0.00
22/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	189	0	189	0	0.00
22/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	181	0	181	0	0.00
22/06/2021	R023 On 04-November-21			Bond Future	5.50	104.2587	5.4975	104.2587	0.00
22/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	49	0	49	0	0.00
22/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	47	0	47	0	0.00
22/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	45	0	45	0	0.00
22/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	809	1	809	1	0.00

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22/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	798	1	798	1	0.00
22/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	787	1	787	1	0.00
22/06/2021	R023 On 03-February-22			Bond Future	5.71	105.4694	5.7131	105.4694	0.00
22/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	90	0	90	0	0.00
22/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	87	0	87	0	0.00
22/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	92	0	92	0	0.00
22/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	745	1	745	1	0.00
22/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	761	1	761	1	0.00
22/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	753	1	753	1	0.00
22/06/2021	R023 On 05-May-22			Bond Future	6.00	102.8123	5.9986	102.8123	0.00
22/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	512	0	512	0	0.00
22/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	507	0	507	0	0.00
22/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	517	1	517	1	0.00
22/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	273	0	273	0	0.00
22/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	278	0	278	0	0.00
22/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	275	0	275	0	0.00
22/06/2021	R035 On 05-August-21			Bond Future	10.43	93.0439	10.4258	93.0439	82,771.00
22/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3251	3	3251	3	0.00
22/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	799	1	799	1	100.00
22/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	6233	6	6233	6	0.00
22/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	313	0	313	0	100.00
22/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	45270	45	45270	45	0.00
22/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1024	1	1024	1	100.00
22/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3532	3	3532	3	0.00
22/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	45503	45	45503	45	0.00
22/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	45386	45	45386	45	0.00
22/06/2021	R035 On 04-November-21			Bond Future	10.63	89.5876	10.6270	89.5876	0.00
22/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5414	6	5414	6	0.00
22/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	17483	18	17483	18	0.00
22/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	7875	8	7875	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
22/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2008	2	2008	2	782.00
22/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	11477	12	11477	12	0.00
22/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	11431	12	11431	12	0.00
22/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	4912	5	4912	5	0.00
22/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3102	3	3102	3	0.00
22/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1712	2	1712	2	350.00
22/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1736	2	1736	2	400.00
22/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3169	3	3169	3	400.00
22/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	11524	12	11524	12	0.00
22/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	468	0	468	0	0.00
22/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1089	1	1089	1	782.00
22/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3214	3	3214	3	0.00
22/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	5072	5	5072	5	0.00
22/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3275	3	3275	3	350.00
22/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	5116	5	5116	5	0.00
22/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1852	2	1852	2	350.00
22/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2078	2	2078	2	782.00
22/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4605	4	4605	4	0.00
22/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	474	0	474	0	0.00
22/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	68	0	68	0	400.00
22/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	481	0	481	0	0.00
22/06/2021	R035 On 03-February-22			Bond Future	10.84	90.6282	10.8370	90.6282	0.00
22/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	4708	5	4708	5	0.00
22/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8017	8	8017	8	0.00
22/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	1955	2	1955	2	280.00
22/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1175	1	1175	1	683.00
22/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5415	6	5415	6	0.00
22/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2330	2	2330	2	200.00
22/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7383	8	7383	8	0.00
22/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	4635	5	4635	5	0.00
22/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	5997	6	5997	6	0.00
22/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2555	3	2555	3	1,600.00
22/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	5568	6	5568	6	0.00

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22/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5339	5	5339	5	0.00
22/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3387	4	3387	4	0.00
22/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5377	6	5377	6	0.00
22/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2982	3	2982	3	0.00
22/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	3004	3	3004	3	0.00
22/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2875	3	2875	3	200.00
22/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	6027	6	6027	6	0.00
22/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3398	3	3398	3	1,600.00
22/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5660	6	5660	6	0.00
22/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2654	3	2654	3	683.00
22/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2078	2	2078	2	280.00
22/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2960	3	2960	3	0.00
22/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4560	4	4560	4	683.00
22/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8680	9	8680	9	0.00
22/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1867	2	1867	2	1,800.00
22/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3447	3	3447	3	280.00
22/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6717	7	6717	7	0.00
22/06/2021	R035 On 05-May-22			Bond Future	11.05	87.2274	11.0456	87.2274	0.00
22/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	6738	7	6738	7	0.00
22/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	6700	7	6700	7	0.00
22/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	6663	7	6663	7	0.00
22/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3234	3	3234	3	0.00
22/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3215	3	3215	3	0.00
22/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3195	3	3195	3	0.00
22/06/2021	R186 On 05-August-21			Bond Future	7.49	114.2020	7.4924	114.2020	87,817.00
22/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5238	5	5238	5	0.00
22/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5195	5	5195	5	0.00
22/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5153	5	5153	5	0.00
22/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	51	0	51	0	0.00
22/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	49	0	49	0	0.00
22/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	47	0	47	0	0.00
22/06/2021	R186 On 04-November-21			Bond Future	7.68	115.4518	7.6798	115.4518	0.00
22/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2834	3	2834	3	0.00

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22/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5092	5	5092	5	0.00
22/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2773	3	2773	3	0.00
22/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1886	2	1886	2	0.00
22/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2803	3	2803	3	0.00
22/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	946	1	946	1	0.00
22/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	959	1	959	1	0.00
22/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	353	0	353	0	15,177.00
22/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	933	1	933	1	0.00
22/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1484	2	1484	2	15,177.00
22/06/2021	R186 On 03-February-22			Bond Future	7.88	111.5100	7.8753	111.5100	0.00
22/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1005	1	1005	1	0.00
22/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	991	1	991	1	0.00
22/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1019	1	1019	1	0.00
22/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3489	4	3489	4	0.00
22/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3548	4	3548	4	0.00
22/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3519	4	3519	4	0.00
22/06/2021	R186 On 05-May-22			Bond Future	8.09	112.8355	8.0871	112.8355	0.00
22/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2974	3	2974	3	0.00
22/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2950	3	2950	3	0.00
22/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2998	3	2998	3	0.00
22/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2071	2	2071	2	0.00
22/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2101	2	2101	2	0.00
22/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2086	2	2086	2	0.00
22/06/2021	R197 On 05-August-21			Bond Future	321.49	321.4509	321.4895	321.4509	1,120.00
22/06/2021	R197 On 04-November-21			Bond Future	325.08	325.0474	325.0760	325.0474	0.00
22/06/2021	R197 On 03-February-22			Bond Future	320.76	320.7326	320.7579	320.7326	0.00
22/06/2021	R197 On 05-May-22			Bond Future	324.64	324.6184	324.6419	324.6184	0.00
22/06/2021	R202 On 05-August-21			Bond Future	237.81	238.0067	237.8147	238.0067	9,436.00
22/06/2021	R202 On 04-November-21			Bond Future	240.47	240.6698	240.4676	240.6698	0.00
22/06/2021	R202 On 03-February-22			Bond Future	238.98	239.1837	238.9766	239.1837	0.00
22/06/2021	R202 On 05-May-22			Bond Future	241.87	242.0811	241.8699	242.0811	0.00
22/06/2021	R209 On 05-August-21			Bond Future	10.33	71.9808	10.3280	71.9808	28,731.00
22/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	7894	8	7894	8	0.00

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22/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	7848	8	7848	8	0.00
22/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	7941	8	7941	8	0.00
22/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	81	0	81	0	0.00
22/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	85	0	85	0	0.00
22/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	83	0	83	0	0.00
22/06/2021	R209 On 04-November-21			Bond Future	10.50	69.6286	10.5038	69.6286	4,785.00
22/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	614	1	614	1	6,000.00
22/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9090	9	9090	9	0.00
22/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1444	2	1444	2	0.00
22/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8342	8	8342	8	0.00
22/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2687	3	2687	3	0.00
22/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9131	9	9131	9	0.00
22/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9048	9	9048	9	0.00
22/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	494	0	494	0	0.00
22/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	597	1	597	1	9,000.00
22/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	4369	4	4369	4	3,100.00
22/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	499	0	499	0	0.00
22/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	503	0	503	0	0.00
22/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2708	3	2708	3	9,400.00
22/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6618	6	6618	6	0.00
22/06/2021	R209 On 03-February-22			Bond Future	10.68	70.4375	10.6828	70.4375	0.00
22/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4473	5	4473	5	0.00
22/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4440	5	4440	5	0.00
22/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4407	5	4407	5	0.00
22/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2588	3	2588	3	0.00
22/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2568	3	2568	3	0.00
22/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2549	2	2549	2	0.00
22/06/2021	R209 On 05-May-22			Bond Future	10.87	68.1335	10.8661	68.1335	0.00
22/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	5805	6	5805	6	0.00
22/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	5772	6	5772	6	0.00
22/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	5740	6	5740	6	0.00
22/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2808	3	2808	3	0.00
22/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2791	3	2791	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
22/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2773	3	2773	3	0.00
22/06/2021	R210 On 05-August-21			Bond Future	210.05	210.1460	210.0518	210.1460	1,486.00
22/06/2021	R210 On 04-November-21			Bond Future	209.61	209.7096	209.6074	209.7096	0.00
22/06/2021	R210 On 03-February-22			Bond Future	212.09	212.1946	212.0888	212.1946	0.00
22/06/2021	R210 On 05-May-22			Bond Future	211.81	211.9223	211.8138	211.9223	0.00
22/06/2021	R212 On 05-August-21			Bond Future	172.79	172.7761	172.7938	172.7761	2,207.00
22/06/2021	R212 On 04-November-21			Bond Future	174.72	174.7095	174.7217	174.7095	0.00
22/06/2021	R213 On 05-August-21			Bond Future	9.47	87.7069	9.4653	87.7069	9,050.00
22/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7400	7	7400	7	0.00
22/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4070	4	4070	4	0.00
22/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7020	7	7020	7	0.00
22/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7352	7	7352	7	0.00
22/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7305	7	7305	7	0.00
22/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1219	1	1219	1	0.00
22/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	81	0	81	0	0.00
22/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	420	0	420	0	0.00
22/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1920	2	1920	2	0.00
22/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	79	0	79	0	0.00
22/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	94	0	94	0	0.00
22/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	77	0	77	0	0.00
22/06/2021	R213 On 04-November-21			Bond Future	9.66	85.1375	9.6568	85.1375	0.00
22/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	7902	8	7902	8	0.00
22/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	7860	8	7860	8	0.00
22/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	7944	8	7944	8	0.00
22/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	558	1	558	1	0.00
22/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	552	1	552	1	0.00
22/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	546	1	546	1	0.00
22/06/2021	R213 On 03-February-22			Bond Future	9.86	86.1262	9.8568	86.1262	0.00
22/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4157	4	4157	4	0.00
22/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	2963	3	2963	3	0.00
22/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1608	2	1608	2	220.00
22/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5596	6	5596	6	0.00
22/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1741	2	1741	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
22/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4412	4	4412	4	0.00
22/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4094	4	4094	4	0.00
22/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2515	2	2515	2	0.00
22/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3546	3	3546	3	0.00
22/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3517	3	3517	3	0.00
22/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1038	1	1038	1	102.00
22/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3634	4	3634	4	0.00
22/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	816	1	816	1	200.00
22/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3575	4	3575	4	0.00
22/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	5845	6	5845	6	0.00
22/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1723	2	1723	2	220.00
22/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1818	2	1818	2	430.00
22/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2934	3	2934	3	0.00
22/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2888	3	2888	3	430.00
22/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5164	5	5164	5	0.00
22/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6818	7	6818	7	0.00
22/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3981	4	3981	4	200.00
22/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7573	8	7573	8	0.00
22/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2979	3	2979	3	0.00
22/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2956	3	2956	3	0.00
22/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2576	3	2576	3	200.00
22/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2386	2	2386	2	102.00
22/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3472	4	3472	4	102.00
22/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2537	3	2537	3	220.00
22/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5419	6	5419	6	0.00
22/06/2021	R213 On 05-May-22			Bond Future	10.06	83.6178	10.0573	83.6178	0.00
22/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5438	5	5438	5	0.00
22/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5470	5	5470	5	0.00
22/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5406	5	5406	5	0.00
22/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2528	3	2528	3	0.00
22/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2561	3	2561	3	0.00
22/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2544	3	2544	3	0.00
22/06/2021	R214 On 05-August-21			Bond Future	10.72	68.8186	10.7222	68.8186	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
22/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7106	7	7106	7	0.00
22/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7152	7	7152	7	0.00
22/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7060	7	7060	7	0.00
22/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	134	0	134	0	0.00
22/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	140	0	140	0	0.00
22/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	137	0	137	0	0.00
22/06/2021	R214 On 04-November-21			Bond Future	10.90	66.2946	10.8966	66.2946	0.00
22/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	8723	9	8723	9	0.00
22/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	8682	9	8682	9	0.00
22/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	8641	9	8641	9	0.00
22/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	588	1	588	1	0.00
22/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	577	1	577	1	0.00
22/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	583	1	583	1	0.00
22/06/2021	R214 On 03-February-22			Bond Future	11.08	67.0646	11.0772	67.0646	0.00
22/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4498	5	4498	5	0.00
22/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4465	5	4465	5	0.00
22/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4532	5	4532	5	0.00
22/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2758	3	2758	3	0.00
22/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2738	3	2738	3	0.00
22/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2718	3	2718	3	0.00
22/06/2021	R214 On 05-May-22			Bond Future	11.26	64.5820	11.2553	64.5820	0.00
22/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5541	6	5541	6	0.00
22/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5508	6	5508	6	0.00
22/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5573	6	5573	6	0.00
22/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	3008	3	3008	3	0.00
22/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2989	3	2989	3	0.00
22/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2971	3	2971	3	0.00
22/06/2021	R248 On 05-August-21			Bond Future	10.72	86.8607	10.7219	86.8607	171,004.00
22/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	11689	12	11689	12	0.00
22/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	11634	12	11634	12	0.00
22/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	325	0	325	0	0.00
22/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1313	1	1313	1	0.00
22/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	11744	12	11744	12	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
22/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4296	4	4296	4	0.00
22/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	808	1	808	1	1,300.00
22/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	2815	3	2815	3	1,300.00
22/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1628	2	1628	2	0.00
22/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2990	3	2990	3	0.00
22/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2542	2	2542	2	0.00
22/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1511	1	1511	1	0.00
22/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	74	0	74	0	0.00
22/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	874	1	874	1	0.00
22/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	72	0	72	0	0.00
22/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	4048	4	4048	4	0.00
22/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	6005	6	6005	6	0.00
22/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	70	0	70	0	0.00
22/06/2021	R248 On 04-November-21			Bond Future	10.90	83.3999	10.8958	83.3999	0.00
22/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1552	2	1552	2	1,200.00
22/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	411	0	411	0	1,200.00
22/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	12685	13	12685	13	0.00
22/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	12637	13	12637	13	0.00
22/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	12732	13	12732	13	0.00
22/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	511	0	511	0	0.00
22/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	524	1	524	1	0.00
22/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	518	1	518	1	0.00
22/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	10796	11	10796	11	0.00
22/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	6062	6	6062	6	0.00
22/06/2021	R248 On 03-February-22			Bond Future	11.08	84.3685	11.0761	84.3685	0.00
22/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	5987	6	5987	6	0.00
22/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	5945	6	5945	6	0.00
22/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	5902	6	5902	6	0.00
22/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3173	3	3173	3	0.00
22/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3220	3	3220	3	0.00
22/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3197	3	3197	3	0.00
22/06/2021	R248 On 05-May-22			Bond Future	11.25	80.9565	11.2539	80.9565	0.00
22/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7185	7	7185	7	0.00

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22/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7144	7	7144	7	0.00
22/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7103	7	7103	7	0.00
22/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3588	4	3588	4	0.00
22/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3545	3	3545	3	0.00
22/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3566	3	3566	3	0.00