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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
23/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	2025 On 05-August-21			Bond Future	153.44	153.3092	153.4395	153.3092	5,207.00
23/06/2021	2025 On 04-November-21			Bond Future	155.15	155.0197	155.1496	155.0197	0.00
23/06/2021	2025 On 03-February-22			Bond Future	155.42	155.2816	155.4156	155.2816	0.00
23/06/2021	2025 On 05-May-22			Bond Future	157.30	157.1615	157.2965	157.1615	0.00
23/06/2021	2029 On 05-August-21			Bond Future	114.14	114.0784	114.1436	114.0784	3,031.00
23/06/2021	2029 On 04-November-21			Bond Future	114.25	114.1808	114.2468	114.1808	0.00
23/06/2021	2029 On 03-February-22			Bond Future	115.60	115.5324	115.5983	115.5324	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
23/06/2021	2029 On 05-May-22			Bond Future	115.81	115.7376	115.8074	115.7376	0.00
23/06/2021	2030 On 05-August-21			Bond Future	9.02	93.6344	9.0167	93.6344	101,465.00
23/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7568	7	7568	7	0.00
23/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	421	0	421	0	5,000.00
23/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3199	3	3199	3	0.00
23/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4298	4	4298	4	0.00
23/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1296	1	1296	1	600.00
23/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6932	6	6932	6	0.00
23/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	21	0	21	0	200.00
23/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7519	7	7519	7	0.00
23/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7470	7	7470	7	0.00
23/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6200	6	6200	6	0.00
23/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	998	1	998	1	479.00
23/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2994	3	2994	3	600.00
23/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15426	15	15426	15	0.00
23/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1890	2	1890	2	0.00
23/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	888	1	888	1	200.00
23/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7797	8	7797	8	0.00
23/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1146	1	1146	1	7,500.00
23/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3378	4	3378	4	0.00
23/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
23/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	72	0	72	0	200.00
23/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2228	3	2228	3	0.00
23/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	53	0	53	0	0.00
23/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	51	0	51	0	0.00
23/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1671	2	1671	2	0.00
23/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	602	1	602	1	0.00
23/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	296	0	296	0	479.00
23/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2053	3	2053	3	0.00
23/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	536	1	536	1	0.00
23/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	108	0	108	0	479.00
23/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	50	0	50	0	0.00
23/06/2021	2030 On 04-November-21			Bond Future	9.20	94.6568	9.2045	94.6568	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
23/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1399	1	1399	1	300.00
23/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11355	11	11355	11	0.00
23/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7734	7	7734	7	0.00
23/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4797	4	4797	4	29.00
23/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7647	7	7647	7	0.00
23/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10578	10	10578	10	0.00
23/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2437	2	2437	2	29.00
23/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	601	1	601	1	300.00
23/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7690	7	7690	7	0.00
23/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	491	1	491	1	0.00
23/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	497	1	497	1	0.00
23/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3798	4	3798	4	0.00
23/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	167	0	167	0	300.00
23/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5859	6	5859	6	0.00
23/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2461	3	2461	3	0.00
23/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	485	1	485	1	0.00
23/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	224	0	224	0	29.00
23/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1116	1	1116	1	0.00
23/06/2021	2030 On 03-February-22			Bond Future	9.40	91.7507	9.4012	91.7507	0.00
23/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3566	3	3566	3	1,000.00
23/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8072	8	8072	8	0.00
23/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4120	4	4120	4	0.00
23/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3080	3	3080	3	0.00
23/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3108	3	3108	3	0.00
23/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1701	2	1701	2	1,000.00
23/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2864	3	2864	3	0.00
23/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	948	1	948	1	101.00
23/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3136	3	3136	3	0.00
23/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2880	3	2880	3	0.00
23/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3134	4	3134	4	101.00
23/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6456	7	6456	7	0.00
23/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4653	5	4653	5	0.00
23/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2904	3	2904	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
23/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2929	3	2929	3	0.00
23/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2159	3	2159	3	101.00
23/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	854	1	854	1	1,000.00
23/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2531	3	2531	3	0.00
23/06/2021	2030 On 05-May-22			Bond Future	9.61	92.8411	9.6090	92.8411	0.00
23/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1902	2	1902	2	1,800.00
23/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8199	8	8199	8	0.00
23/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2881	3	2881	3	0.00
23/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5250	5	5250	5	0.00
23/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5219	5	5219	5	0.00
23/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	868	1	868	1	1,800.00
23/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4478	4	4478	4	0.00
23/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5282	5	5282	5	0.00
23/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1247	1	1247	1	1,073.00
23/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8717	9	8717	9	0.00
23/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2300	3	2300	3	0.00
23/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5642	6	5642	6	0.00
23/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2333	3	2333	3	0.00
23/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2317	3	2317	3	0.00
23/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4206	5	4206	5	1,073.00
23/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7260	8	7260	8	0.00
23/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2771	3	2771	3	1,073.00
23/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1299	2	1299	2	1,800.00
23/06/2021	2032 On 05-August-21			Bond Future	9.72	92.8819	9.7214	92.8819	120,365.00
23/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9348	9	9348	9	0.00
23/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9296	9	9296	9	0.00
23/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9400	9	9400	9	0.00
23/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	40	0	40	0	0.00
23/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	43	0	43	0	0.00
23/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	41	0	41	0	0.00
23/06/2021	2032 On 04-November-21			Bond Future	9.92	89.7508	9.9168	89.7508	21.00
23/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1273	1	1273	1	700.00
23/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15227	15	15227	15	0.00

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23/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10241	10	10241	10	0.00
23/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2530	2	2530	2	700.00
23/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10195	10	10195	10	0.00
23/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10148	10	10148	10	0.00
23/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	407	0	407	0	0.00
23/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	416	1	416	1	0.00
23/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	83	0	83	0	700.00
23/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	412	1	412	1	0.00
23/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3047	3	3047	3	0.00
23/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4846	5	4846	5	0.00
23/06/2021	2032 On 03-February-22			Bond Future	10.12	90.7925	10.1172	90.7925	0.00
23/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4219	4	4219	4	0.00
23/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3559	3	3559	3	0.00
23/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1194	1	1194	1	97.00
23/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4551	4	4551	4	0.00
23/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	878	1	878	1	198.00
23/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4517	4	4517	4	0.00
23/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2150	2	2150	2	210.00
23/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6397	6	6397	6	0.00
23/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7115	7	7115	7	0.00
23/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4826	5	4826	5	0.00
23/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2056	2	2056	2	400.00
23/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5293	5	5293	5	0.00
23/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2627	2	2627	2	0.00
23/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4450	4	4450	4	0.00
23/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4484	4	4484	4	0.00
23/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2709	3	2709	3	0.00
23/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2731	3	2731	3	0.00
23/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4419	5	4419	5	198.00
23/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8206	9	8206	9	0.00
23/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2242	2	2242	2	97.00
23/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2664	3	2664	3	198.00
23/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2493	3	2493	3	210.00

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23/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2894	3	2894	3	400.00
23/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5221	6	5221	6	0.00
23/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1537	2	1537	2	210.00
23/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1775	2	1775	2	400.00
23/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2686	3	2686	3	0.00
23/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3428	4	3428	4	97.00
23/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7064	7	7064	7	0.00
23/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5075	5	5075	5	0.00
23/06/2021	2032 On 05-May-22			Bond Future	10.32	87.7248	10.3246	87.7248	0.00
23/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6385	6	6385	6	0.00
23/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6313	6	6313	6	0.00
23/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6349	6	6349	6	0.00
23/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2529	3	2529	3	0.00
23/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2545	3	2545	3	0.00
23/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2512	3	2512	3	0.00
23/06/2021	2033 On 05-August-21			Bond Future	108.17	107.9866	108.1651	107.9866	9,059.00
23/06/2021	2033 On 04-November-21			Bond Future	108.12	107.9418	108.1220	107.9418	0.00
23/06/2021	2033 On 03-February-22			Bond Future	109.40	109.2194	109.4009	109.2194	0.00
23/06/2021	2033 On 05-May-22			Bond Future	109.46	109.2694	109.4562	109.2694	0.00
23/06/2021	2037 On 05-August-21			Bond Future	10.53	84.1116	10.5315	84.1116	126,595.00
23/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10491	10	10491	10	0.00
23/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10545	10	10545	10	0.00
23/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10599	10	10599	10	0.00
23/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	36	0	36	0	0.00
23/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	35	0	35	0	0.00
23/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	34	0	34	0	0.00
23/06/2021	2037 On 04-November-21			Bond Future	10.72	85.0300	10.7189	85.0300	0.00
23/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12492	12	12492	12	0.00
23/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12446	12	12446	12	0.00
23/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10003	9	10003	9	0.00
23/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6178	6	6178	6	600.00
23/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12539	12	12539	12	0.00
23/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	350	0	350	0	0.00

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23/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	602	1	602	1	600.00
23/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1382	2	1382	2	0.00
23/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	355	0	355	0	0.00
23/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	345	0	345	0	0.00
23/06/2021	2037 On 03-February-22			Bond Future	10.91	81.7620	10.9141	81.7620	0.00
23/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5878	5	5878	5	0.00
23/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5839	5	5839	5	0.00
23/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5799	5	5799	5	0.00
23/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2472	3	2472	3	0.00
23/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2512	3	2512	3	0.00
23/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2492	3	2492	3	0.00
23/06/2021	2037 On 05-May-22			Bond Future	11.12	82.7341	11.1157	82.7341	0.00
23/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7091	7	7091	7	0.00
23/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7013	7	7013	7	0.00
23/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7052	7	7052	7	0.00
23/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2812	3	2812	3	0.00
23/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2848	3	2848	3	0.00
23/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2830	3	2830	3	0.00
23/06/2021	2038 On 05-August-21			Bond Future	120.55	120.6273	120.5474	120.6273	7,713.00
23/06/2021	2038 On 04-November-21			Bond Future	121.89	121.9732	121.8910	121.9732	0.00
23/06/2021	2038 On 03-February-22			Bond Future	121.57	121.6474	121.5675	121.6474	0.00
23/06/2021	2038 On 05-May-22			Bond Future	123.04	123.1204	123.0390	123.1204	0.00
23/06/2021	2040 On 05-August-21			Bond Future	10.66	86.1748	10.6643	86.1748	85,663.00
23/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11678	11	11678	11	0.00
23/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6306	6	6306	6	900.00
23/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23071	22	23071	22	0.00
23/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11622	11	11622	11	0.00
23/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11566	11	11566	11	0.00
23/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3611	3	3611	3	900.00
23/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	919	1	919	1	0.00
23/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	32	0	32	0	0.00
23/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
23/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	34	0	34	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
23/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	318	0	318	0	0.00
23/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	33	0	33	0	0.00
23/06/2021	2040 On 04-November-21			Bond Future	10.85	87.1159	10.8472	87.1159	0.00
23/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13030	12	13030	12	0.00
23/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12930	12	12930	12	0.00
23/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12980	12	12980	12	0.00
23/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	385	0	385	0	0.00
23/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	389	1	389	1	0.00
23/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	381	0	381	0	0.00
23/06/2021	2040 On 03-February-22			Bond Future	11.04	83.6218	11.0375	83.6218	0.00
23/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6158	6	6158	6	0.00
23/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6115	6	6115	6	0.00
23/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6200	6	6200	6	0.00
23/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2627	3	2627	3	0.00
23/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2606	3	2606	3	0.00
23/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2585	3	2585	3	0.00
23/06/2021	2040 On 05-May-22			Bond Future	11.23	84.6161	11.2336	84.6161	0.00
23/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1297	1	1297	1	1,200.00
23/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7392	7	7392	7	0.00
23/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7351	7	7351	7	0.00
23/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7433	7	7433	7	0.00
23/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2849	3	2849	3	1,200.00
23/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12252	12	12252	12	0.00
23/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1584	2	1584	2	1,200.00
23/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3118	4	3118	4	0.00
23/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3099	4	3099	4	0.00
23/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7408	8	7408	8	0.00
23/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3138	4	3138	4	0.00
23/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11495	12	11495	12	0.00
23/06/2021	2044 On 05-August-21			Bond Future	10.69	82.9647	10.6896	82.9647	59,586.00
23/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12223	11	12223	11	0.00
23/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12168	11	12168	11	0.00
23/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12278	11	12278	11	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
23/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	25	0	25	0	0.00
23/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	25	0	25	0	0.00
23/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	26	0	26	0	0.00
23/06/2021	2044 On 04-November-21			Bond Future	10.86	83.8706	10.8632	83.8706	0.00
23/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12967	12	12967	12	0.00
23/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12917	12	12917	12	0.00
23/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13017	12	13017	12	0.00
23/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	386	1	386	1	0.00
23/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	394	1	394	1	0.00
23/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	390	1	390	1	0.00
23/06/2021	2044 On 03-February-22			Bond Future	11.04	80.4641	11.0436	80.4641	0.00
23/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6308	6	6308	6	0.00
23/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6265	6	6265	6	0.00
23/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6222	6	6222	6	0.00
23/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2591	3	2591	3	0.00
23/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2569	3	2569	3	0.00
23/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2548	3	2548	3	0.00
23/06/2021	2044 On 05-May-22			Bond Future	11.23	81.4209	11.2289	81.4209	0.00
23/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7543	7	7543	7	0.00
23/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7502	7	7502	7	0.00
23/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7460	7	7460	7	0.00
23/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3095	3	3095	3	0.00
23/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3075	3	3075	3	0.00
23/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3056	3	3056	3	0.00
23/06/2021	2046 On 05-August-21			Bond Future	111.32	111.8226	111.3246	111.8226	18,098.00
23/06/2021	2046 On 04-November-21			Bond Future	110.73	111.2314	110.7287	111.2314	0.00
23/06/2021	2046 On 03-February-22			Bond Future	112.04	112.5482	112.0386	112.5482	0.00
23/06/2021	2046 On 05-May-22			Bond Future	111.53	112.0357	111.5253	112.0357	0.00
23/06/2021	2050 On 05-August-21			Bond Future	113.48	113.1856	113.4754	113.1856	11,059.00
23/06/2021	2050 On 04-November-21			Bond Future	114.74	114.4482	114.7399	114.4482	0.00
23/06/2021	2050 On 03-February-22			Bond Future	114.14	113.8372	114.1358	113.8372	0.00
23/06/2021	2050 On 05-May-22			Bond Future	115.52	115.2153	115.5171	115.2153	0.00
23/06/2021	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
23/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	AL37 On 05-August-21			Index Future	796.07	793.1670	796.0710	793.1670	0.00
23/06/2021	AL37 On 04-November-21			Index Future	804.84	801.9060	804.8380	801.9060	0.00
23/06/2021	AL37 On 03-February-22			Index Future	814.16	811.1980	814.1630	811.1980	0.00
23/06/2021	AL37 On 05-May-22			Index Future	823.82	820.8230	823.8210	820.8230	0.00
23/06/2021	AL7T On 05-August-21			Index Future	905.13	899.7620	905.1280	899.7620	0.00
23/06/2021	AL7T On 04-November-21			Index Future	915.10	909.6750	915.0970	909.6750	0.00
23/06/2021	AL7T On 03-February-22			Index Future	925.70	920.2170	925.6980	920.2170	0.00
23/06/2021	AL7T On 05-May-22			Index Future	936.68	931.1340	936.6800	931.1340	0.00
23/06/2021	ALBI On 05-August-21			Index Future	797.56	792.2970	797.5620	792.2970	114.00
23/06/2021	ALBI On 04-November-21			Index Future	806.35	801.0260	806.3460	801.0260	0.00
23/06/2021	ALBI On 03-February-22			Index Future	815.69	810.3080	815.6880	810.3080	0.00
23/06/2021	ALBI On 05-May-22			Index Future	825.36	819.9220	825.3640	819.9220	0.00
23/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	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
23/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2021	ES33 On 05-August-21			Bond Future	11.20	78.2343	11.2005	78.2343	350.00
23/06/2021	ES33 On 04-November-21			Bond Future	11.44	75.3134	11.4373	75.3134	0.00
23/06/2021	ES33 On 03-February-22			Bond Future	11.69	76.1874	11.6850	76.1874	0.00
23/06/2021	ES33 On 05-May-22			Bond Future	11.94	73.3156	11.9362	73.3156	0.00
23/06/2021	ES42 On 05-August-21			Bond Future	11.70	77.0081	11.6982	77.0081	4,779.00
23/06/2021	ES42 On 04-November-21			Bond Future	11.92	73.5908	11.9214	73.5908	0.00
23/06/2021	ES42 On 03-February-22			Bond Future	12.15	74.4454	12.1473	74.4454	0.00
23/06/2021	ES42 On 05-May-22			Bond Future	12.38	71.0717	12.3844	71.0717	0.00
23/06/2021	GOVI On 05-August-21			GOVI	787.61	782.4550	787.6090	782.4550	976.00
23/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	684590	63	684590	63	0.00
23/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	684690	63	684690	63	0.00
23/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	684790	63	684790	63	0.00
23/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 04-November-21			GOVI	796.28	791.0760	796.2830	791.0760	0.00
23/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	678630	63	678630	63	0.00
23/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	678730	63	678730	63	0.00
23/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	678830	63	678830	63	0.00
23/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/06/2021	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
23/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 03-February-22			GOVI	805.51	800.2430	805.5080	800.2430	0.00
23/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	127580	7	127580	7	0.00
23/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	127680	8	127680	8	0.00
23/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	127480	7	127480	7	0.00
23/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 05-May-22			GOVI	815.06	809.7370	815.0640	809.7370	0.00
23/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	268240	21	268240	21	0.00
23/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	268340	22	268340	22	0.00
23/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	268140	21	268140	21	0.00
23/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2021	IGOV On 05-August-21			Index Future	294.49	294.5370	294.4890	294.5370	450.00
23/06/2021	IGOV On 04-November-21			Index Future	297.81	297.8550	297.8050	297.8550	16.00
23/06/2021	IGOV On 03-February-22			Index Future	301.33	301.3780	301.3270	301.3780	0.00
23/06/2021	IGOV On 05-May-22			Index Future	304.97	305.0250	304.9720	305.0250	0.00
23/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
23/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
23/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/06/2021	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
23/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2450	3.7250	96.2450	0.00
23/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.79	96.1900	3.7900	96.1900	0.00
23/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1350	3.8250	96.1350	30,000.00
23/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.94	96.0100	3.9400	96.0100	0.00
23/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.98	95.9600	3.9800	95.9600	0.00
23/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.12	95.8250	4.1150	95.8250	0.00
23/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.36	95.5400	4.3600	95.5400	0.00
23/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.72	95.1750	4.7150	95.1750	471.00
23/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	94.9600	4.8850	94.9600	0.00
23/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.20	94.6900	5.2000	94.6900	0.00
23/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.34	94.5100	5.3350	94.5100	0.00
23/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.57	94.2950	5.5650	94.2950	0.00
23/06/2021	R023 On 05-August-21			Bond Future	5.23	107.0286	5.2275	107.0286	15,414.00
23/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	231	0	231	0	0.00
23/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	222	0	222	0	0.00
23/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	213	0	213	0	0.00
23/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	119	0	119	0	0.00
23/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	112	0	112	0	0.00
23/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	107	0	107	0	0.00
23/06/2021	R023 On 04-November-21			Bond Future	5.39	104.2892	5.3875	104.2892	0.00
23/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	68	0	68	0	0.00
23/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	66	0	66	0	0.00
23/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	64	0	64	0	0.00
23/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	687	1	687	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
23/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	676	1	676	1	0.00
23/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	665	1	665	1	0.00
23/06/2021	R023 On 03-February-22			Bond Future	5.58	105.4990	5.5763	105.4990	0.00
23/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	118	0	118	0	0.00
23/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	115	0	115	0	0.00
23/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	120	0	120	0	0.00
23/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	633	1	633	1	0.00
23/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	648	1	648	1	0.00
23/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	641	1	641	1	0.00
23/06/2021	R023 On 05-May-22			Bond Future	5.82	102.8417	5.8188	102.8417	0.00
23/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	586	1	586	1	0.00
23/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	580	1	580	1	0.00
23/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	592	1	592	1	0.00
23/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	206	0	206	0	0.00
23/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	210	0	210	0	0.00
23/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	208	0	208	0	0.00
23/06/2021	R035 On 05-August-21			Bond Future	10.30	92.8208	10.3018	92.8208	83,116.00
23/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3775	3	3775	3	0.00
23/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	988	1	988	1	100.00
23/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	6937	6	6937	6	0.00
23/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	194	0	194	0	100.00
23/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44447	45	44447	45	0.00
23/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	725	1	725	1	100.00
23/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2899	4	2899	4	0.00
23/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44680	46	44680	46	0.00
23/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44564	45	44564	45	0.00
23/06/2021	R035 On 04-November-21			Bond Future	10.50	89.3592	10.4982	89.3592	0.00
23/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5826	5	5826	5	0.00
23/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18298	17	18298	17	0.00
23/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8413	8	8413	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
23/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2202	2	2202	2	782.00
23/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12191	11	12191	11	0.00
23/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12142	11	12142	11	0.00
23/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5298	5	5298	5	0.00
23/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3408	3	3408	3	0.00
23/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1861	2	1861	2	350.00
23/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1889	2	1889	2	400.00
23/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3479	3	3479	3	400.00
23/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12240	12	12240	12	0.00
23/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	354	0	354	0	0.00
23/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	797	1	797	1	782.00
23/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2694	3	2694	3	0.00
23/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4394	5	4394	5	0.00
23/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2750	3	2750	3	350.00
23/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4434	5	4434	5	0.00
23/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1434	2	1434	2	350.00
23/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1634	2	1634	2	782.00
23/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3969	5	3969	5	0.00
23/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	357	0	357	0	0.00
23/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	53	0	53	0	400.00
23/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	361	0	361	0	0.00
23/06/2021	R035 On 03-February-22			Bond Future	10.70	90.3960	10.7029	90.3960	0.00
23/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5118	5	5118	5	0.00
23/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8558	8	8558	8	0.00
23/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2165	2	2165	2	280.00
23/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1308	1	1308	1	683.00
23/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5849	5	5849	5	0.00
23/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2583	2	2583	2	200.00
23/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7900	7	7900	7	0.00
23/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5043	5	5043	5	0.00
23/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6459	6	6459	6	0.00
23/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2831	3	2831	3	1,600.00
23/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6009	6	6009	6	0.00

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23/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5770	5	5770	5	0.00
23/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3736	3	3736	3	0.00
23/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5810	5	5810	5	0.00
23/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2575	3	2575	3	0.00
23/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2596	3	2596	3	0.00
23/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2477	3	2477	3	200.00
23/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5440	6	5440	6	0.00
23/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2969	3	2969	3	1,600.00
23/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5097	6	5097	6	0.00
23/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2277	3	2277	3	683.00
23/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1755	2	1755	2	280.00
23/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2555	3	2555	3	0.00
23/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4070	5	4070	5	683.00
23/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7973	9	7973	9	0.00
23/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1569	2	1569	2	1,800.00
23/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3016	3	3016	3	280.00
23/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6088	7	6088	7	0.00
23/06/2021	R035 On 05-May-22			Bond Future	10.91	86.9919	10.9061	86.9919	0.00
23/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7208	7	7208	7	0.00
23/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7169	7	7169	7	0.00
23/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7130	7	7130	7	0.00
23/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2852	3	2852	3	0.00
23/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2834	3	2834	3	0.00
23/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2816	3	2816	3	0.00
23/06/2021	R186 On 05-August-21			Bond Future	7.40	114.5239	7.3987	114.5239	87,832.00
23/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5657	5	5657	5	0.00
23/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5613	5	5613	5	0.00
23/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5570	5	5570	5	0.00
23/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	27	0	27	0	0.00
23/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	26	0	26	0	0.00
23/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	25	0	25	0	0.00
23/06/2021	R186 On 04-November-21			Bond Future	7.58	115.7735	7.5804	115.7735	0.00
23/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3087	3	3087	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
23/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5440	5	5440	5	0.00
23/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3023	3	3023	3	0.00
23/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2089	2	2089	2	0.00
23/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3055	3	3055	3	0.00
23/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	753	1	753	1	0.00
23/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	765	1	765	1	0.00
23/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	256	0	256	0	15,177.00
23/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	741	1	741	1	0.00
23/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1242	1	1242	1	15,177.00
23/06/2021	R186 On 03-February-22			Bond Future	7.77	111.8341	7.7696	111.8341	0.00
23/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1099	1	1099	1	0.00
23/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1084	1	1084	1	0.00
23/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1114	1	1114	1	0.00
23/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3135	3	3135	3	0.00
23/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3192	4	3192	4	0.00
23/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3163	4	3163	4	0.00
23/06/2021	R186 On 05-May-22			Bond Future	7.97	113.1627	7.9740	113.1627	0.00
23/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3145	3	3145	3	0.00
23/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3120	3	3120	3	0.00
23/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3170	3	3170	3	0.00
23/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1789	2	1789	2	0.00
23/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1818	2	1818	2	0.00
23/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1803	2	1803	2	0.00
23/06/2021	R197 On 05-August-21			Bond Future	321.63	321.4895	321.6266	321.4895	1,120.00
23/06/2021	R197 On 04-November-21			Bond Future	325.21	325.0760	325.2106	325.0760	0.00
23/06/2021	R197 On 03-February-22			Bond Future	320.91	320.7579	320.9077	320.7579	0.00
23/06/2021	R197 On 05-May-22			Bond Future	324.79	324.6419	324.7921	324.6419	0.00
23/06/2021	R202 On 05-August-21			Bond Future	237.73	237.8147	237.7286	237.8147	9,436.00
23/06/2021	R202 On 04-November-21			Bond Future	240.38	240.4676	240.3778	240.4676	0.00
23/06/2021	R202 On 03-February-22			Bond Future	238.89	238.9766	238.8924	238.9766	0.00
23/06/2021	R202 On 05-May-22			Bond Future	241.78	241.8699	241.7834	241.8699	0.00
23/06/2021	R209 On 05-August-21			Bond Future	10.22	71.8137	10.2203	71.8137	28,731.00
23/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8483	8	8483	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
23/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8435	8	8435	8	0.00
23/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8530	8	8530	8	0.00
23/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	44	0	44	0	0.00
23/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	46	0	46	0	0.00
23/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	45	0	45	0	0.00
23/06/2021	R209 On 04-November-21			Bond Future	10.39	69.4575	10.3924	69.4575	4,785.00
23/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	667	1	667	1	6,000.00
23/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9606	9	9606	9	0.00
23/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1602	1	1602	1	0.00
23/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8840	8	8840	8	0.00
23/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2965	3	2965	3	0.00
23/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9648	9	9648	9	0.00
23/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9563	9	9563	9	0.00
23/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	379	0	379	0	0.00
23/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	463	1	463	1	9,000.00
23/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3895	4	3895	4	3,100.00
23/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	383	0	383	0	0.00
23/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	387	1	387	1	0.00
23/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2355	3	2355	3	9,400.00
23/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6038	7	6038	7	0.00
23/06/2021	R209 On 03-February-22			Bond Future	10.57	70.2636	10.5674	70.2636	0.00
23/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4801	4	4801	4	0.00
23/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4767	4	4767	4	0.00
23/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4733	4	4733	4	0.00
23/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2275	3	2275	3	0.00
23/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2256	3	2256	3	0.00
23/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2237	3	2237	3	0.00
23/06/2021	R209 On 05-May-22			Bond Future	10.75	67.9571	10.7464	67.9571	0.00
23/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6149	6	6149	6	0.00
23/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6115	6	6115	6	0.00
23/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6081	6	6081	6	0.00
23/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2503	3	2503	3	0.00
23/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2487	3	2487	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
23/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2471	3	2471	3	0.00
23/06/2021	R210 On 05-August-21			Bond Future	210.43	210.0518	210.4255	210.0518	1,486.00
23/06/2021	R210 On 04-November-21			Bond Future	209.99	209.6074	209.9865	209.6074	0.00
23/06/2021	R210 On 03-February-22			Bond Future	212.47	212.0888	212.4706	212.0888	0.00
23/06/2021	R210 On 05-May-22			Bond Future	212.21	211.8138	212.2080	211.8138	0.00
23/06/2021	R212 On 05-August-21			Bond Future	172.86	172.7938	172.8582	172.7938	2,207.00
23/06/2021	R212 On 04-November-21			Bond Future	174.78	174.7217	174.7847	174.7217	0.00
23/06/2021	R213 On 05-August-21			Bond Future	9.36	87.8305	9.3620	87.8305	9,050.00
23/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7948	7	7948	7	0.00
23/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4520	4	4520	4	0.00
23/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7562	7	7562	7	0.00
23/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7900	7	7900	7	0.00
23/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7851	7	7851	7	0.00
23/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1445	1	1445	1	0.00
23/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	50	0	50	0	0.00
23/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	292	0	292	0	0.00
23/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1569	2	1569	2	0.00
23/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	48	0	48	0	0.00
23/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	59	0	59	0	0.00
23/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	47	0	47	0	0.00
23/06/2021	R213 On 04-November-21			Bond Future	9.55	85.2597	9.5494	85.2597	0.00
23/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8373	8	8373	8	0.00
23/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8330	8	8330	8	0.00
23/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8416	8	8416	8	0.00
23/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	445	1	445	1	0.00
23/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	440	1	440	1	0.00
23/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	435	1	435	1	0.00
23/06/2021	R213 On 03-February-22			Bond Future	9.74	86.2488	9.7449	86.2488	0.00
23/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4446	4	4446	4	0.00
23/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3214	3	3214	3	0.00
23/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1756	2	1756	2	220.00
23/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5942	6	5942	6	0.00
23/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1901	2	1901	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
23/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4709	4	4709	4	0.00
23/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4381	4	4381	4	0.00
23/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2736	3	2736	3	0.00
23/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3816	4	3816	4	0.00
23/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3786	4	3786	4	0.00
23/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1134	1	1134	1	102.00
23/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3906	4	3906	4	0.00
23/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	907	1	907	1	200.00
23/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3846	4	3846	4	0.00
23/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6198	6	6198	6	0.00
23/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1487	2	1487	2	220.00
23/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1575	2	1575	2	430.00
23/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2615	3	2615	3	0.00
23/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2572	3	2572	3	430.00
23/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4736	5	4736	5	0.00
23/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6325	7	6325	7	0.00
23/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3614	4	3614	4	200.00
23/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7076	8	7076	8	0.00
23/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2659	3	2659	3	0.00
23/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2637	3	2637	3	0.00
23/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2275	3	2275	3	200.00
23/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2094	2	2094	2	102.00
23/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3134	3	3134	3	102.00
23/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2237	3	2237	3	220.00
23/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4978	5	4978	5	0.00
23/06/2021	R213 On 05-May-22			Bond Future	9.94	83.7414	9.9406	83.7414	0.00
23/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5764	5	5764	5	0.00
23/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5797	5	5797	5	0.00
23/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5731	5	5731	5	0.00
23/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2260	3	2260	3	0.00
23/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2290	3	2290	3	0.00
23/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2275	3	2275	3	0.00
23/06/2021	R214 On 05-August-21			Bond Future	10.60	68.6187	10.6043	68.6187	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
23/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7737	7	7737	7	0.00
23/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7784	7	7784	7	0.00
23/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7690	7	7690	7	0.00
23/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	68	0	68	0	0.00
23/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	72	0	72	0	0.00
23/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	70	0	70	0	0.00
23/06/2021	R214 On 04-November-21			Bond Future	10.77	66.0903	10.7746	66.0903	0.00
23/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9272	9	9272	9	0.00
23/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9230	9	9230	9	0.00
23/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9188	9	9188	9	0.00
23/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	431	1	431	1	0.00
23/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	422	1	422	1	0.00
23/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	427	1	427	1	0.00
23/06/2021	R214 On 03-February-22			Bond Future	10.95	66.8572	10.9506	66.8572	0.00
23/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4829	4	4829	4	0.00
23/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4795	4	4795	4	0.00
23/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4863	5	4863	5	0.00
23/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2376	3	2376	3	0.00
23/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2357	3	2357	3	0.00
23/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2337	3	2337	3	0.00
23/06/2021	R214 On 05-May-22			Bond Future	11.12	64.3718	11.1241	64.3718	0.00
23/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5888	6	5888	6	0.00
23/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5855	6	5855	6	0.00
23/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5921	6	5921	6	0.00
23/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2635	3	2635	3	0.00
23/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2617	3	2617	3	0.00
23/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2599	3	2599	3	0.00
23/06/2021	R248 On 05-August-21			Bond Future	10.61	86.6455	10.6090	86.6455	171,110.00
23/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12487	12	12487	12	0.00
23/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12431	12	12431	12	0.00
23/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	376	0	376	0	0.00
23/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1577	1	1577	1	0.00
23/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12543	12	12543	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
23/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4848	4	4848	4	0.00
23/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	966	1	966	1	1,300.00
23/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3257	3	3257	3	1,300.00
23/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1940	2	1940	2	0.00
23/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2408	3	2408	3	0.00
23/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2008	3	2008	3	0.00
23/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1107	2	1107	2	0.00
23/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	25	0	25	0	0.00
23/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	580	1	580	1	0.00
23/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	24	0	24	0	0.00
23/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3359	4	3359	4	0.00
23/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5210	6	5210	6	0.00
23/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	24	0	24	0	0.00
23/06/2021	R248 On 04-November-21			Bond Future	10.78	83.1794	10.7786	83.1794	0.00
23/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1688	2	1688	2	1,200.00
23/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	436	0	436	0	1,200.00
23/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13385	13	13385	13	0.00
23/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13334	13	13334	13	0.00
23/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13435	13	13435	13	0.00
23/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	360	1	360	1	0.00
23/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	367	1	367	1	0.00
23/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	363	1	363	1	0.00
23/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9967	11	9967	11	0.00
23/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5343	6	5343	6	0.00
23/06/2021	R248 On 03-February-22			Bond Future	10.95	84.1446	10.9542	84.1446	0.00
23/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6371	6	6371	6	0.00
23/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6327	6	6327	6	0.00
23/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6283	6	6283	6	0.00
23/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2693	3	2693	3	0.00
23/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2738	3	2738	3	0.00
23/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2715	3	2715	3	0.00
23/06/2021	R248 On 05-May-22			Bond Future	11.13	80.7295	11.1272	80.7295	0.00
23/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7585	7	7585	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7542	7	7542	7	0.00
23/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7499	7	7499	7	0.00
23/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3112	4	3112	4	0.00
23/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3071	4	3071	4	0.00
23/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3092	4	3092	4	0.00