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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
25/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	2025 On 05-August-21			Bond Future	153.39	153.3595	153.3853	153.3595	5,207.00
25/06/2021	2025 On 04-November-21			Bond Future	155.09	155.0680	155.0934	155.0680	0.00
25/06/2021	2025 On 03-February-22			Bond Future	155.36	155.3324	155.3575	155.3324	0.00
25/06/2021	2025 On 05-May-22			Bond Future	157.24	157.2119	157.2371	157.2119	0.00
25/06/2021	2029 On 05-August-21			Bond Future	114.11	114.1654	114.1063	114.1654	3,031.00
25/06/2021	2029 On 04-November-21			Bond Future	114.21	114.2683	114.2081	114.2683	0.00
25/06/2021	2029 On 03-February-22			Bond Future	115.56	115.6197	115.5585	115.6197	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
25/06/2021	2029 On 05-May-22			Bond Future	115.77	115.8286	115.7665	115.8286	0.00
25/06/2021	2030 On 05-August-21			Bond Future	9.04	94.5719	9.0377	94.5719	101,299.00
25/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7447	8	7447	8	0.00
25/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	373	0	373	0	5,000.00
25/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3081	3	3081	3	0.00
25/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4176	5	4176	5	0.00
25/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1207	1	1207	1	600.00
25/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6810	7	6810	7	0.00
25/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	16	0	16	0	200.00
25/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7398	8	7398	8	0.00
25/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7349	8	7349	8	0.00
25/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6078	6	6078	6	0.00
25/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	920	1	920	1	479.00
25/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2878	3	2878	3	600.00
25/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15308	16	15308	16	0.00
25/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1787	2	1787	2	0.00
25/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	814	1	814	1	200.00
25/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7910	8	7910	8	0.00
25/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1161	1	1161	1	7,500.00
25/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3448	3	3448	3	0.00
25/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
25/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	68	0	68	0	200.00
25/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2272	2	2272	2	0.00
25/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	50	0	50	0	0.00
25/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	48	0	48	0	0.00
25/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1700	2	1700	2	0.00
25/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	604	1	604	1	0.00
25/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	292	0	292	0	479.00
25/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2093	2	2093	2	0.00
25/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	536	0	536	0	0.00
25/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	103	0	103	0	479.00
25/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	47	0	47	0	0.00
25/06/2021	2030 On 04-November-21			Bond Future	9.23	95.6028	9.2267	95.6028	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
25/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1340	1	1340	1	300.00
25/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11235	12	11235	12	0.00
25/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7618	8	7618	8	0.00
25/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4693	5	4693	5	29.00
25/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7532	8	7532	8	0.00
25/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10459	11	10459	11	0.00
25/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2357	3	2357	3	29.00
25/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	566	1	566	1	300.00
25/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7575	8	7575	8	0.00
25/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	496	0	496	0	0.00
25/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	502	0	502	0	0.00
25/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3859	4	3859	4	0.00
25/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	167	0	167	0	300.00
25/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5944	6	5944	6	0.00
25/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2502	2	2502	2	0.00
25/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	490	0	490	0	0.00
25/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	225	0	225	0	29.00
25/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1132	1	1132	1	0.00
25/06/2021	2030 On 03-February-22			Bond Future	9.42	92.7066	9.4245	92.7066	0.00
25/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3484	4	3484	4	1,000.00
25/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7962	8	7962	8	0.00
25/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4032	4	4032	4	0.00
25/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3003	3	3003	3	0.00
25/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3031	3	3031	3	0.00
25/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1646	2	1646	2	1,000.00
25/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2790	3	2790	3	0.00
25/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	910	1	910	1	101.00
25/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3058	3	3058	3	0.00
25/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2924	3	2924	3	0.00
25/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3181	3	3181	3	101.00
25/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6540	6	6540	6	0.00
25/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4720	4	4720	4	0.00
25/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2949	3	2949	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
25/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2974	3	2974	3	0.00
25/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2193	2	2193	2	101.00
25/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	866	1	866	1	1,000.00
25/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2570	2	2570	2	0.00
25/06/2021	2030 On 05-May-22			Bond Future	9.63	93.8078	9.6335	93.8078	0.00
25/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1850	2	1850	2	1,800.00
25/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8093	8	8093	8	0.00
25/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2814	3	2814	3	0.00
25/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5160	5	5160	5	0.00
25/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5128	5	5128	5	0.00
25/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	837	1	837	1	1,800.00
25/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4394	5	4394	5	0.00
25/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5192	5	5192	5	0.00
25/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1207	1	1207	1	1,073.00
25/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8809	8	8809	8	0.00
25/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2333	2	2333	2	0.00
25/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5712	5	5712	5	0.00
25/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2367	2	2367	2	0.00
25/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2350	2	2350	2	0.00
25/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4263	4	4263	4	1,073.00
25/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7344	7	7344	7	0.00
25/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2810	3	2810	3	1,073.00
25/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1317	1	1317	1	1,800.00
25/06/2021	2032 On 05-August-21			Bond Future	9.73	93.6831	9.7272	93.6831	120,241.00
25/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9307	10	9307	10	0.00
25/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9256	10	9256	10	0.00
25/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9359	10	9359	10	0.00
25/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	35	0	35	0	0.00
25/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	37	0	37	0	0.00
25/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	36	0	36	0	0.00
25/06/2021	2032 On 04-November-21			Bond Future	9.92	90.5592	9.9230	90.5592	21.00
25/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1245	1	1245	1	700.00
25/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15188	16	15188	16	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
25/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10197	11	10197	11	0.00
25/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2492	3	2492	3	700.00
25/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10151	10	10151	10	0.00
25/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10104	10	10104	10	0.00
25/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	400	0	400	0	0.00
25/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	409	0	409	0	0.00
25/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	80	0	80	0	700.00
25/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	404	0	404	0	0.00
25/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3045	3	3045	3	0.00
25/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4854	5	4854	5	0.00
25/06/2021	2032 On 03-February-22			Bond Future	10.12	91.6092	10.1238	91.6092	0.00
25/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4182	4	4182	4	0.00
25/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3524	4	3524	4	0.00
25/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1173	1	1173	1	97.00
25/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4513	5	4513	5	0.00
25/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	861	1	861	1	198.00
25/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4479	5	4479	5	0.00
25/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2122	2	2122	2	210.00
25/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6357	7	6357	7	0.00
25/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7073	7	7073	7	0.00
25/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4788	5	4788	5	0.00
25/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2028	2	2028	2	400.00
25/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5253	6	5253	6	0.00
25/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2596	3	2596	3	0.00
25/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4446	5	4446	5	0.00
25/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4413	5	4413	5	0.00
25/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2731	3	2731	3	0.00
25/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2708	3	2708	3	0.00
25/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4425	4	4425	4	198.00
25/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8225	8	8225	8	0.00
25/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2240	2	2240	2	97.00
25/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2663	3	2663	3	198.00
25/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2492	2	2492	2	210.00

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25/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2894	3	2894	3	400.00
25/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5231	5	5231	5	0.00
25/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1533	1	1533	1	210.00
25/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1772	2	1772	2	400.00
25/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2686	3	2686	3	0.00
25/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3431	3	3431	3	97.00
25/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7081	7	7081	7	0.00
25/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5083	5	5083	5	0.00
25/06/2021	2032 On 05-May-22			Bond Future	10.33	88.5505	10.3314	88.5505	0.00
25/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6347	7	6347	7	0.00
25/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6275	7	6275	7	0.00
25/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6311	7	6311	7	0.00
25/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2529	2	2529	2	0.00
25/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2546	2	2546	2	0.00
25/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2512	2	2512	2	0.00
25/06/2021	2033 On 05-August-21			Bond Future	107.86	108.1656	107.8611	108.1656	9,059.00
25/06/2021	2033 On 04-November-21			Bond Future	107.81	108.1225	107.8140	108.1225	0.00
25/06/2021	2033 On 03-February-22			Bond Future	109.09	109.4011	109.0887	109.4011	0.00
25/06/2021	2033 On 05-May-22			Bond Future	109.14	109.4560	109.1395	109.4560	0.00
25/06/2021	2037 On 05-August-21			Bond Future	10.51	85.3596	10.5117	85.3596	126,539.00
25/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10616	11	10616	11	0.00
25/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10670	11	10670	11	0.00
25/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10724	11	10724	11	0.00
25/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	29	0	29	0	0.00
25/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	28	0	28	0	0.00
25/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	27	0	27	0	0.00
25/06/2021	2037 On 04-November-21			Bond Future	10.70	86.2902	10.6986	86.2902	0.00
25/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12605	13	12605	13	0.00
25/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12558	13	12558	13	0.00
25/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10105	10	10105	10	0.00
25/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6257	7	6257	7	600.00
25/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12651	13	12651	13	0.00
25/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	329	0	329	0	0.00

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25/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	572	1	572	1	600.00
25/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1327	1	1327	1	0.00
25/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	334	0	334	0	0.00
25/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	325	0	325	0	0.00
25/06/2021	2037 On 03-February-22			Bond Future	10.89	83.0359	10.8930	83.0359	0.00
25/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5950	6	5950	6	0.00
25/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5910	6	5910	6	0.00
25/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5871	6	5871	6	0.00
25/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2410	2	2410	2	0.00
25/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2450	2	2450	2	0.00
25/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2430	2	2430	2	0.00
25/06/2021	2037 On 05-May-22			Bond Future	11.09	84.0225	11.0938	84.0225	0.00
25/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7168	7	7168	7	0.00
25/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7090	7	7090	7	0.00
25/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7129	7	7129	7	0.00
25/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2754	3	2754	3	0.00
25/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2789	3	2789	3	0.00
25/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2772	3	2772	3	0.00
25/06/2021	2038 On 05-August-21			Bond Future	120.28	120.8947	120.2815	120.8947	7,713.00
25/06/2021	2038 On 04-November-21			Bond Future	121.62	122.2415	121.6210	122.2415	0.00
25/06/2021	2038 On 03-February-22			Bond Future	121.29	121.9218	121.2933	121.9218	0.00
25/06/2021	2038 On 05-May-22			Bond Future	122.76	123.3972	122.7609	123.3972	0.00
25/06/2021	2040 On 05-August-21			Bond Future	10.64	87.4384	10.6395	87.4384	85,663.00
25/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11848	12	11848	12	0.00
25/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6439	7	6439	7	900.00
25/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23249	24	23249	24	0.00
25/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11792	12	11792	12	0.00
25/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11736	12	11736	12	0.00
25/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3699	4	3699	4	900.00
25/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	830	1	830	1	0.00
25/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	25	0	25	0	0.00
25/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
25/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	26	0	26	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
25/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	274	0	274	0	0.00
25/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	25	0	25	0	0.00
25/06/2021	2040 On 04-November-21			Bond Future	10.82	88.3917	10.8216	88.3917	0.00
25/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13184	13	13184	13	0.00
25/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13083	13	13083	13	0.00
25/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13133	13	13133	13	0.00
25/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	360	0	360	0	0.00
25/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	363	0	363	0	0.00
25/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	356	0	356	0	0.00
25/06/2021	2040 On 03-February-22			Bond Future	11.01	84.9115	11.0110	84.9115	0.00
25/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6259	6	6259	6	0.00
25/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6217	6	6217	6	0.00
25/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6302	7	6302	7	0.00
25/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2549	2	2549	2	0.00
25/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2528	2	2528	2	0.00
25/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2507	2	2507	2	0.00
25/06/2021	2040 On 05-May-22			Bond Future	11.21	85.9205	11.2060	85.9205	0.00
25/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1326	1	1326	1	1,200.00
25/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7498	8	7498	8	0.00
25/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7457	8	7457	8	0.00
25/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7539	8	7539	8	0.00
25/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2904	3	2904	3	1,200.00
25/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12388	13	12388	13	0.00
25/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1539	1	1539	1	1,200.00
25/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3043	3	3043	3	0.00
25/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3023	3	3023	3	0.00
25/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7281	7	7281	7	0.00
25/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3062	3	3062	3	0.00
25/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11342	11	11342	11	0.00
25/06/2021	2044 On 05-August-21			Bond Future	10.67	84.2466	10.6651	84.2466	62,607.00
25/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12397	13	12397	13	0.00
25/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12341	13	12341	13	0.00
25/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12452	13	12452	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	19	0	19	0	0.00
25/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	19	0	19	0	0.00
25/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	20	0	20	0	0.00
25/06/2021	2044 On 04-November-21			Bond Future	10.84	85.1650	10.8379	85.1650	0.00
25/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13122	13	13122	13	0.00
25/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13072	13	13072	13	0.00
25/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13172	13	13172	13	0.00
25/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	361	0	361	0	0.00
25/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	368	0	368	0	0.00
25/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	364	0	364	0	0.00
25/06/2021	2044 On 03-February-22			Bond Future	11.02	81.7726	11.0172	81.7726	0.00
25/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6412	7	6412	7	0.00
25/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6369	7	6369	7	0.00
25/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6326	6	6326	6	0.00
25/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2512	2	2512	2	0.00
25/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2491	2	2491	2	0.00
25/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2470	2	2470	2	0.00
25/06/2021	2044 On 05-May-22			Bond Future	11.20	82.7442	11.2016	82.7442	0.00
25/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7652	8	7652	8	0.00
25/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7610	8	7610	8	0.00
25/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7569	8	7569	8	0.00
25/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3019	3	3019	3	0.00
25/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3000	3	3000	3	0.00
25/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2980	3	2980	3	0.00
25/06/2021	2046 On 05-August-21			Bond Future	110.06	111.3487	110.0552	111.3487	18,098.00
25/06/2021	2046 On 04-November-21			Bond Future	109.44	110.7526	109.4445	110.7526	0.00
25/06/2021	2046 On 03-February-22			Bond Future	110.74	112.0626	110.7387	112.0626	0.00
25/06/2021	2046 On 05-May-22			Bond Future	110.21	111.5489	110.2086	111.5489	0.00
25/06/2021	2050 On 05-August-21			Bond Future	111.81	113.2845	111.8150	113.2845	11,059.00
25/06/2021	2050 On 04-November-21			Bond Future	113.06	114.5465	113.0601	114.5465	0.00
25/06/2021	2050 On 03-February-22			Bond Future	112.44	113.9395	112.4352	113.9395	0.00
25/06/2021	2050 On 05-May-22			Bond Future	113.80	115.3182	113.7956	115.3182	0.00
25/06/2021	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
25/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	AL37 On 05-August-21			Index Future	792.55	796.8080	792.5480	796.8080	0.00
25/06/2021	AL37 On 04-November-21			Index Future	801.27	805.5800	801.2700	805.5800	0.00
25/06/2021	AL37 On 03-February-22			Index Future	810.55	814.9110	810.5490	814.9110	0.00
25/06/2021	AL37 On 05-May-22			Index Future	820.16	824.5760	820.1620	824.5760	0.00
25/06/2021	AL7T On 05-August-21			Index Future	904.14	907.7240	904.1400	907.7240	0.00
25/06/2021	AL7T On 04-November-21			Index Future	914.09	917.7180	914.0900	917.7180	0.00
25/06/2021	AL7T On 03-February-22			Index Future	924.68	928.3480	924.6750	928.3480	0.00
25/06/2021	AL7T On 05-May-22			Index Future	935.64	939.3590	935.6410	939.3590	0.00
25/06/2021	ALBI On 05-August-21			Index Future	797.25	800.3050	797.2530	800.3050	114.00
25/06/2021	ALBI On 04-November-21			Index Future	806.03	809.1160	806.0270	809.1160	0.00
25/06/2021	ALBI On 03-February-22			Index Future	815.36	818.4880	815.3610	818.4880	0.00
25/06/2021	ALBI On 05-May-22			Index Future	825.03	828.1960	825.0300	828.1960	0.00
25/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	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
25/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2021	ES33 On 05-August-21			Bond Future	11.19	79.2067	11.1884	79.2067	350.00
25/06/2021	ES33 On 04-November-21			Bond Future	11.42	76.3139	11.4213	76.3139	0.00
25/06/2021	ES33 On 03-February-22			Bond Future	11.66	77.2171	11.6648	77.2171	0.00
25/06/2021	ES33 On 05-May-22			Bond Future	11.91	74.3744	11.9117	74.3744	0.00
25/06/2021	ES42 On 05-August-21			Bond Future	11.68	78.1383	11.6765	78.1383	4,779.00
25/06/2021	ES42 On 04-November-21			Bond Future	11.90	74.7509	11.8958	74.7509	0.00
25/06/2021	ES42 On 03-February-22			Bond Future	12.12	75.6361	12.1175	75.6361	0.00
25/06/2021	ES42 On 05-May-22			Bond Future	12.35	72.2936	12.3501	72.2936	0.00
25/06/2021	GOVI On 05-August-21			GOVI	787.28	790.2630	787.2800	790.2630	979.00
25/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	681300	71	681300	71	0.00
25/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	681400	71	681400	71	0.00
25/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	681500	71	681500	71	0.00
25/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 04-November-21			GOVI	795.94	798.9630	795.9440	798.9630	0.00
25/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	675240	71	675240	71	0.00
25/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	675340	71	675340	71	0.00
25/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	675440	71	675440	71	0.00
25/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/06/2021	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
25/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 03-February-22			GOVI	805.16	808.2170	805.1610	808.2170	0.00
25/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	124110	15	124110	15	0.00
25/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	124210	15	124210	15	0.00
25/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	124010	15	124010	15	0.00
25/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 05-May-22			GOVI	814.71	817.8030	814.7100	817.8030	0.00
25/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	264700	30	264700	30	0.00
25/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	264800	30	264800	30	0.00
25/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	264600	30	264600	30	0.00
25/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
25/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
25/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2021	IGOV On 05-August-21			Index Future	293.18	294.4260	293.1800	294.4260	451.00
25/06/2021	IGOV On 04-November-21			Index Future	296.48	297.7400	296.4790	297.7400	16.00
25/06/2021	IGOV On 03-February-22			Index Future	299.98	301.2610	299.9840	301.2610	0.00
25/06/2021	IGOV On 05-May-22			Index Future	303.61	304.9050	303.6120	304.9050	0.00
25/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
25/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
25/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/06/2021	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
25/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
25/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.79	96.2300	3.7900	96.2300	0.00
25/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.84	96.1950	3.8350	96.1950	30,000.00
25/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.95	96.1100	3.9500	96.1100	0.00
25/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.00	96.0700	4.0000	96.0700	0.00
25/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.9350	4.1350	95.9350	0.00
25/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.42	95.6800	4.4200	95.6800	0.00
25/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.78	95.3550	4.7750	95.3550	471.00
25/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.97	95.1800	4.9650	95.1800	0.00
25/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.8500	5.3200	94.8500	0.00
25/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.48	94.7100	5.4750	94.7100	0.00
25/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.64	94.4350	5.6350	94.4350	0.00
25/06/2021	R023 On 05-August-21			Bond Future	5.28	107.1628	5.2779	107.1628	15,414.00
25/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	183	0	183	0	0.00
25/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	175	0	175	0	0.00
25/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	167	0	167	0	0.00
25/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	149	0	149	0	0.00
25/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	141	0	141	0	0.00
25/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	134	0	134	0	0.00
25/06/2021	R023 On 04-November-21			Bond Future	5.45	104.4231	5.4488	104.4231	0.00
25/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	53	0	53	0	0.00
25/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	52	0	52	0	0.00
25/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	50	0	50	0	0.00
25/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	752	1	752	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
25/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	740	1	740	1	0.00
25/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	729	1	729	1	0.00
25/06/2021	R023 On 03-February-22			Bond Future	5.65	105.6333	5.6535	105.6333	0.00
25/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	98	0	98	0	0.00
25/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	96	0	96	0	0.00
25/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	100	0	100	0	0.00
25/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	692	1	692	1	0.00
25/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	708	1	708	1	0.00
25/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	700	1	700	1	0.00
25/06/2021	R023 On 05-May-22			Bond Future	5.92	102.9768	5.9212	102.9768	0.00
25/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	533	1	533	1	0.00
25/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	527	1	527	1	0.00
25/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	539	1	539	1	0.00
25/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	233	0	233	0	0.00
25/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	237	0	237	0	0.00
25/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	235	0	235	0	0.00
25/06/2021	R035 On 05-August-21			Bond Future	10.29	94.1023	10.2872	94.1023	83,147.00
25/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
25/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
25/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3814	4	3814	4	0.00
25/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	983	1	983	1	100.00
25/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
25/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7009	7	7009	7	0.00
25/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	169	0	169	0	100.00
25/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44350	44	44350	44	0.00
25/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	666	1	666	1	100.00
25/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2796	3	2796	3	0.00
25/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44583	44	44583	44	0.00
25/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44466	44	44466	44	0.00
25/06/2021	R035 On 04-November-21			Bond Future	10.48	90.6530	10.4832	90.6530	0.00
25/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5878	6	5878	6	0.00
25/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18392	19	18392	19	0.00
25/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8479	9	8479	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2222	2	2222	2	782.00
25/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12271	13	12271	13	0.00
25/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12222	13	12222	13	0.00
25/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3439	4	3439	4	0.00
25/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1878	2	1878	2	350.00
25/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1905	2	1905	2	400.00
25/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3511	4	3511	4	400.00
25/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12320	13	12320	13	0.00
25/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5346	6	5346	6	0.00
25/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1584	1	1584	1	782.00
25/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3891	4	3891	4	0.00
25/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	336	0	336	0	0.00
25/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	765	1	765	1	782.00
25/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2628	2	2628	2	0.00
25/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4313	4	4313	4	0.00
25/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2684	3	2684	3	350.00
25/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4353	4	4353	4	0.00
25/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1388	1	1388	1	350.00
25/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	343	0	343	0	0.00
25/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	339	0	339	0	0.00
25/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	49	0	49	0	400.00
25/06/2021	R035 On 03-February-22			Bond Future	10.69	91.7038	10.6873	91.7038	0.00
25/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5161	5	5161	5	0.00
25/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8619	9	8619	9	0.00
25/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1320	1	1320	1	683.00
25/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5897	6	5897	6	0.00
25/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2185	2	2185	2	280.00
25/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2857	3	2857	3	1,600.00
25/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6058	6	6058	6	0.00
25/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2606	3	2606	3	200.00
25/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7958	8	7958	8	0.00
25/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5086	5	5086	5	0.00
25/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6510	7	6510	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
25/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3769	4	3769	4	0.00
25/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5857	6	5857	6	0.00
25/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5817	6	5817	6	0.00
25/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2544	2	2544	2	0.00
25/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2524	2	2524	2	0.00
25/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2230	2	2230	2	683.00
25/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1715	2	1715	2	280.00
25/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2427	2	2427	2	200.00
25/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5366	5	5366	5	0.00
25/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2913	3	2913	3	1,600.00
25/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5024	5	5024	5	0.00
25/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4005	4	4005	4	683.00
25/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7887	8	7887	8	0.00
25/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2504	2	2504	2	0.00
25/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1532	1	1532	1	1,800.00
25/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2959	3	2959	3	280.00
25/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6009	6	6009	6	0.00
25/06/2021	R035 On 05-May-22			Bond Future	10.89	88.3147	10.8899	88.3147	0.00
25/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7261	8	7261	8	0.00
25/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7221	7	7221	7	0.00
25/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7182	7	7182	7	0.00
25/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2805	3	2805	3	0.00
25/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2787	3	2787	3	0.00
25/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2770	3	2770	3	0.00
25/06/2021	R186 On 05-August-21			Bond Future	7.51	115.0721	7.5077	115.0721	87,510.00
25/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5153	6	5153	6	0.00
25/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5110	6	5110	6	0.00
25/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5067	6	5067	6	0.00
25/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	37	0	37	0	0.00
25/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	35	0	35	0	0.00
25/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	34	0	34	0	0.00
25/06/2021	R186 On 04-November-21			Bond Future	7.70	116.3258	7.6966	116.3258	0.00
25/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4978	6	4978	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2713	3	2713	3	0.00
25/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1784	2	1784	2	0.00
25/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2682	3	2682	3	0.00
25/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2652	3	2652	3	0.00
25/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	914	1	914	1	0.00
25/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	900	1	900	1	0.00
25/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	886	1	886	1	0.00
25/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	314	0	314	0	15,177.00
25/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1456	1	1456	1	15,177.00
25/06/2021	R186 On 03-February-22			Bond Future	7.89	112.3915	7.8937	112.3915	0.00
25/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	920	1	920	1	0.00
25/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	906	1	906	1	0.00
25/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	933	1	933	1	0.00
25/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3481	3	3481	3	0.00
25/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3541	3	3541	3	0.00
25/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3511	3	3511	3	0.00
25/06/2021	R186 On 05-May-22			Bond Future	8.11	113.7261	8.1069	113.7261	0.00
25/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2828	3	2828	3	0.00
25/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2804	3	2804	3	0.00
25/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2851	3	2851	3	0.00
25/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2003	2	2003	2	0.00
25/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2035	2	2035	2	0.00
25/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2019	2	2019	2	0.00
25/06/2021	R197 On 05-August-21			Bond Future	321.57	321.9687	321.5699	321.9687	1,120.00
25/06/2021	R197 On 04-November-21			Bond Future	325.15	325.5552	325.1507	325.5552	0.00
25/06/2021	R197 On 03-February-22			Bond Future	320.85	321.2547	320.8450	321.2547	0.00
25/06/2021	R197 On 05-May-22			Bond Future	324.73	325.1427	324.7276	325.1427	0.00
25/06/2021	R202 On 05-August-21			Bond Future	236.65	237.0700	236.6492	237.0700	9,436.00
25/06/2021	R202 On 04-November-21			Bond Future	239.28	239.7109	239.2845	239.7109	0.00
25/06/2021	R202 On 03-February-22			Bond Future	237.78	238.2165	237.7846	238.2165	0.00
25/06/2021	R202 On 05-May-22			Bond Future	240.66	241.0990	240.6616	241.0990	0.00
25/06/2021	R209 On 05-August-21			Bond Future	10.21	72.8397	10.2113	72.8397	28,831.00
25/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8528	9	8528	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8480	9	8480	9	0.00
25/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8575	9	8575	9	0.00
25/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	36	0	36	0	0.00
25/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	39	0	39	0	0.00
25/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	37	0	37	0	0.00
25/06/2021	R209 On 04-November-21			Bond Future	10.38	70.4934	10.3832	70.4934	4,785.00
25/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	665	1	665	1	6,000.00
25/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9643	10	9643	10	0.00
25/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9601	10	9601	10	0.00
25/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1604	2	1604	2	0.00
25/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8876	9	8876	9	0.00
25/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2975	3	2975	3	0.00
25/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9686	10	9686	10	0.00
25/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	363	0	363	0	0.00
25/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	446	0	446	0	9,000.00
25/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3844	4	3844	4	3,100.00
25/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	367	0	367	0	0.00
25/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	371	0	371	0	0.00
25/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2312	2	2312	2	9,400.00
25/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5984	6	5984	6	0.00
25/06/2021	R209 On 03-February-22			Bond Future	10.56	71.3107	10.5580	71.3107	0.00
25/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4821	5	4821	5	0.00
25/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4752	5	4752	5	0.00
25/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4786	5	4786	5	0.00
25/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2223	2	2223	2	0.00
25/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2242	2	2242	2	0.00
25/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2204	2	2204	2	0.00
25/06/2021	R209 On 05-May-22			Bond Future	10.74	69.0162	10.7367	69.0162	0.00
25/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6172	6	6172	6	0.00
25/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6138	6	6138	6	0.00
25/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6104	6	6104	6	0.00
25/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2473	2	2473	2	0.00
25/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2457	2	2457	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2441	2	2441	2	0.00
25/06/2021	R210 On 05-August-21			Bond Future	209.86	210.2075	209.8618	210.2075	1,486.00
25/06/2021	R210 On 04-November-21			Bond Future	209.41	209.7651	209.4148	209.7651	0.00
25/06/2021	R210 On 03-February-22			Bond Future	211.89	212.2460	211.8910	212.2460	0.00
25/06/2021	R210 On 05-May-22			Bond Future	211.62	211.9796	211.6200	211.9796	0.00
25/06/2021	R212 On 05-August-21			Bond Future	172.88	172.8593	172.8809	172.8593	2,207.00
25/06/2021	R212 On 04-November-21			Bond Future	174.81	174.7852	174.8063	174.7852	0.00
25/06/2021	R213 On 05-August-21			Bond Future	9.39	88.5920	9.3935	88.5920	9,084.00
25/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7770	8	7770	8	0.00
25/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4347	5	4347	5	0.00
25/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7384	8	7384	8	0.00
25/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7721	8	7721	8	0.00
25/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7673	8	7673	8	0.00
25/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1324	2	1324	2	0.00
25/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	48	0	48	0	0.00
25/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	295	0	295	0	0.00
25/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1624	1	1624	1	0.00
25/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	47	0	47	0	0.00
25/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	57	0	57	0	0.00
25/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	45	0	45	0	0.00
25/06/2021	R213 On 04-November-21			Bond Future	9.58	86.0281	9.5823	86.0281	0.00
25/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8204	9	8204	9	0.00
25/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8162	8	8162	8	0.00
25/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8247	9	8247	9	0.00
25/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	456	0	456	0	0.00
25/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	451	0	451	0	0.00
25/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	446	0	446	0	0.00
25/06/2021	R213 On 03-February-22			Bond Future	9.78	87.0251	9.7793	87.0251	0.00
25/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4319	5	4319	5	0.00
25/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3105	3	3105	3	0.00
25/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1680	2	1680	2	220.00
25/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5799	6	5799	6	0.00
25/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1821	2	1821	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
25/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4579	5	4579	5	0.00
25/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4255	4	4255	4	0.00
25/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2637	3	2637	3	0.00
25/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3698	4	3698	4	0.00
25/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3668	4	3668	4	0.00
25/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6053	6	6053	6	0.00
25/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3786	4	3786	4	0.00
25/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	858	1	858	1	200.00
25/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3727	4	3727	4	0.00
25/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1076	1	1076	1	102.00
25/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3696	4	3696	4	200.00
25/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7208	7	7208	7	0.00
25/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2678	3	2678	3	0.00
25/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2634	2	2634	2	430.00
25/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4837	5	4837	5	0.00
25/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6450	6	6450	6	0.00
25/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1524	1	1524	1	220.00
25/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1614	2	1614	2	430.00
25/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2723	3	2723	3	0.00
25/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2701	3	2701	3	0.00
25/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2330	2	2330	2	200.00
25/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2145	2	2145	2	102.00
25/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3207	3	3207	3	102.00
25/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2292	2	2292	2	220.00
25/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5083	5	5083	5	0.00
25/06/2021	R213 On 05-May-22			Bond Future	9.98	84.5263	9.9765	84.5263	0.00
25/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5630	6	5630	6	0.00
25/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5664	6	5664	6	0.00
25/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5598	6	5598	6	0.00
25/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2310	2	2310	2	0.00
25/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2342	2	2342	2	0.00
25/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2326	2	2326	2	0.00
25/06/2021	R214 On 05-August-21			Bond Future	10.59	69.6938	10.5852	69.6938	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
25/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7839	8	7839	8	0.00
25/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7886	8	7886	8	0.00
25/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7791	8	7791	8	0.00
25/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	56	0	56	0	0.00
25/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	60	0	60	0	0.00
25/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	58	0	58	0	0.00
25/06/2021	R214 On 04-November-21			Bond Future	10.75	67.1760	10.7549	67.1760	0.00
25/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9364	10	9364	10	0.00
25/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9322	10	9322	10	0.00
25/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9280	10	9280	10	0.00
25/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	408	0	408	0	0.00
25/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	400	0	400	0	0.00
25/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	404	0	404	0	0.00
25/06/2021	R214 On 03-February-22			Bond Future	10.93	67.9546	10.9303	67.9546	0.00
25/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4888	5	4888	5	0.00
25/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4854	5	4854	5	0.00
25/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4923	5	4923	5	0.00
25/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2319	2	2319	2	0.00
25/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2300	2	2300	2	0.00
25/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2281	2	2281	2	0.00
25/06/2021	R214 On 05-May-22			Bond Future	11.10	65.4818	11.1030	65.4818	0.00
25/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5953	6	5953	6	0.00
25/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5920	6	5920	6	0.00
25/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5986	6	5986	6	0.00
25/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2582	2	2582	2	0.00
25/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2565	2	2565	2	0.00
25/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2547	2	2547	2	0.00
25/06/2021	R248 On 05-August-21			Bond Future	10.58	88.0094	10.5797	88.0094	171,165.00
25/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12703	13	12703	13	0.00
25/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12647	13	12647	13	0.00
25/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	386	0	386	0	0.00
25/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1631	2	1631	2	0.00
25/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4995	5	4995	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12759	13	12759	13	0.00
25/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	997	1	997	1	1,300.00
25/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3367	4	3367	4	1,300.00
25/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2007	2	2007	2	0.00
25/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1853	2	1853	2	0.00
25/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	995	1	995	1	0.00
25/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2240	2	2240	2	0.00
25/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	19	0	19	0	0.00
25/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	506	0	506	0	0.00
25/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	18	0	18	0	0.00
25/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3169	3	3169	3	0.00
25/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4998	5	4998	5	0.00
25/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	18	0	18	0	0.00
25/06/2021	R248 On 04-November-21			Bond Future	10.75	84.5568	10.7482	84.5568	0.00
25/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1743	2	1743	2	1,200.00
25/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13530	14	13530	14	0.00
25/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	452	0	452	0	1,200.00
25/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13581	14	13581	14	0.00
25/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13632	14	13632	14	0.00
25/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	333	0	333	0	0.00
25/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	336	0	336	0	0.00
25/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	340	0	340	0	0.00
25/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9759	10	9759	10	0.00
25/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5175	5	5175	5	0.00
25/06/2021	R248 On 03-February-22			Bond Future	10.92	85.5369	10.9227	85.5369	0.00
25/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6502	7	6502	7	0.00
25/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6458	7	6458	7	0.00
25/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6414	7	6414	7	0.00
25/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2599	3	2599	3	0.00
25/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2643	3	2643	3	0.00
25/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2621	3	2621	3	0.00
25/06/2021	R248 On 05-May-22			Bond Future	11.09	82.1377	11.0945	82.1377	0.00
25/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7723	8	7723	8	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
25/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7680	8	7680	8	0.00
25/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7637	8	7637	8	0.00
25/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3022	3	3022	3	0.00
25/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2982	3	2982	3	0.00
25/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3002	3	3002	3	0.00