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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
28/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	2025 On 05-August-21			Bond Future	153.20	153.3853	153.1999	153.3853	5,207.00
28/06/2021	2025 On 04-November-21			Bond Future	154.91	155.0934	154.9053	155.0934	0.00
28/06/2021	2025 On 03-February-22			Bond Future	155.17	155.3575	155.1668	155.3575	0.00
28/06/2021	2025 On 05-May-22			Bond Future	157.04	157.2371	157.0439	157.2371	0.00
28/06/2021	2029 On 05-August-21			Bond Future	113.89	114.1063	113.8860	114.1063	3,031.00
28/06/2021	2029 On 04-November-21			Bond Future	113.98	114.2081	113.9849	114.2081	0.00
28/06/2021	2029 On 03-February-22			Bond Future	115.33	115.5585	115.3324	115.5585	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
28/06/2021	2029 On 05-May-22			Bond Future	115.54	115.7665	115.5375	115.7665	0.00
28/06/2021	2030 On 05-August-21			Bond Future	9.03	94.1830	9.0252	94.1830	101,294.00
28/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7501	7	7501	7	0.00
28/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	321	0	321	0	5,000.00
28/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3067	3	3067	3	0.00
28/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4189	4	4189	4	0.00
28/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1140	1	1140	1	600.00
28/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6858	7	6858	7	0.00
28/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	8	0	8	0	200.00
28/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7451	7	7451	7	0.00
28/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7402	7	7402	7	0.00
28/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6118	6	6118	6	0.00
28/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	855	1	855	1	479.00
28/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2856	3	2856	3	600.00
28/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15378	15	15378	15	0.00
28/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1729	2	1729	2	0.00
28/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	752	1	752	1	200.00
28/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7832	8	7832	8	0.00
28/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1033	1	1033	1	7,500.00
28/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3326	3	3326	3	0.00
28/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
28/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	46	0	46	0	200.00
28/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2140	2	2140	2	0.00
28/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	32	0	32	0	0.00
28/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	31	0	31	0	0.00
28/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1564	2	1564	2	0.00
28/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	512	1	512	1	0.00
28/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	236	0	236	0	479.00
28/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1959	2	1959	2	0.00
28/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	452	1	452	1	0.00
28/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	74	0	74	0	479.00
28/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	30	0	30	0	0.00
28/06/2021	2030 On 04-November-21			Bond Future	9.21	95.2092	9.2137	95.2092	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
28/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1206	1	1206	1	300.00
28/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11258	11	11258	11	0.00
28/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7588	8	7588	8	0.00
28/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4603	5	4603	5	29.00
28/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7500	8	7500	8	0.00
28/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10470	10	10470	10	0.00
28/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2223	2	2223	2	29.00
28/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	467	1	467	1	300.00
28/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7544	8	7544	8	0.00
28/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	395	0	395	0	0.00
28/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	400	1	400	1	0.00
28/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3655	4	3655	4	0.00
28/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	120	0	120	0	300.00
28/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5775	6	5775	6	0.00
28/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2297	3	2297	3	0.00
28/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	390	0	390	0	0.00
28/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	166	0	166	0	29.00
28/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	972	1	972	1	0.00
28/06/2021	2030 On 03-February-22			Bond Future	9.41	92.3081	9.4110	92.3081	0.00
28/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3298	3	3298	3	1,000.00
28/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7872	8	7872	8	0.00
28/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	3857	4	3857	4	0.00
28/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	2812	3	2812	3	0.00
28/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	2839	3	2839	3	0.00
28/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1459	2	1459	2	1,000.00
28/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2598	3	2598	3	0.00
28/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	757	1	757	1	101.00
28/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	2867	3	2867	3	0.00
28/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2663	3	2663	3	0.00
28/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2919	3	2919	3	101.00
28/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6316	7	6316	7	0.00
28/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4462	5	4462	5	0.00
28/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2687	3	2687	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
28/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2712	3	2712	3	0.00
28/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1947	2	1947	2	101.00
28/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	705	1	705	1	1,000.00
28/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2313	3	2313	3	0.00
28/06/2021	2030 On 05-May-22			Bond Future	9.62	93.4045	9.6194	93.4045	0.00
28/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1610	2	1610	2	1,800.00
28/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	7937	8	7937	8	0.00
28/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2560	3	2560	3	0.00
28/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	4939	5	4939	5	0.00
28/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	4907	5	4907	5	0.00
28/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	662	1	662	1	1,800.00
28/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4156	4	4156	4	0.00
28/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	4972	5	4972	5	0.00
28/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1000	1	1000	1	1,073.00
28/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8563	9	8563	9	0.00
28/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2042	2	2042	2	0.00
28/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5402	6	5402	6	0.00
28/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2074	2	2074	2	0.00
28/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2058	2	2058	2	0.00
28/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3937	4	3937	4	1,073.00
28/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7065	7	7065	7	0.00
28/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2501	3	2501	3	1,073.00
28/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1090	1	1090	1	1,800.00
28/06/2021	2032 On 05-August-21			Bond Future	9.72	93.3220	9.7250	93.3220	120,231.00
28/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9304	9	9304	9	0.00
28/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9252	9	9252	9	0.00
28/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9356	9	9356	9	0.00
28/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	19	0	19	0	0.00
28/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	20	0	20	0	0.00
28/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	20	0	20	0	0.00
28/06/2021	2032 On 04-November-21			Bond Future	9.92	90.1937	9.9207	90.1937	21.00
28/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1066	1	1066	1	700.00
28/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15174	15	15174	15	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
28/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10121	10	10121	10	0.00
28/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2291	2	2291	2	700.00
28/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10074	10	10074	10	0.00
28/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10027	10	10027	10	0.00
28/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	311	0	311	0	0.00
28/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	318	0	318	0	0.00
28/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	53	0	53	0	700.00
28/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	314	0	314	0	0.00
28/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2831	3	2831	3	0.00
28/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4662	5	4662	5	0.00
28/06/2021	2032 On 03-February-22			Bond Future	10.12	91.2392	10.1215	91.2392	0.00
28/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	3926	4	3926	4	0.00
28/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3262	4	3262	4	0.00
28/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	964	1	964	1	97.00
28/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4261	5	4261	5	0.00
28/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	685	1	685	1	198.00
28/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4226	4	4226	4	0.00
28/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	1868	2	1868	2	210.00
28/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6139	6	6139	6	0.00
28/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	6870	7	6870	7	0.00
28/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4539	5	4539	5	0.00
28/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	1777	2	1777	2	400.00
28/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5014	5	5014	5	0.00
28/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2335	3	2335	3	0.00
28/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4193	4	4193	4	0.00
28/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4159	4	4159	4	0.00
28/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2464	3	2464	3	0.00
28/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2442	3	2442	3	0.00
28/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4151	4	4151	4	198.00
28/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8036	8	8036	8	0.00
28/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1988	2	1988	2	97.00
28/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2398	3	2398	3	198.00
28/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2231	2	2231	2	210.00

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28/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2624	3	2624	3	400.00
28/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4966	5	4966	5	0.00
28/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1316	2	1316	2	210.00
28/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1541	2	1541	2	400.00
28/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2420	3	2420	3	0.00
28/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3155	3	3155	3	97.00
28/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6859	7	6859	7	0.00
28/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4817	5	4817	5	0.00
28/06/2021	2032 On 05-May-22			Bond Future	10.33	88.1760	10.3291	88.1760	0.00
28/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6154	6	6154	6	0.00
28/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6081	6	6081	6	0.00
28/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6118	6	6118	6	0.00
28/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2323	3	2323	3	0.00
28/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2339	3	2339	3	0.00
28/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2306	3	2306	3	0.00
28/06/2021	2033 On 05-August-21			Bond Future	107.23	107.8611	107.2324	107.8611	9,059.00
28/06/2021	2033 On 04-November-21			Bond Future	107.18	107.8140	107.1780	107.8140	0.00
28/06/2021	2033 On 03-February-22			Bond Future	108.44	109.0887	108.4449	109.0887	0.00
28/06/2021	2033 On 05-May-22			Bond Future	108.49	109.1395	108.4877	109.1395	0.00
28/06/2021	2037 On 05-August-21			Bond Future	10.52	85.0327	10.5248	85.0327	126,501.00
28/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10522	11	10522	11	0.00
28/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10576	11	10576	11	0.00
28/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10630	11	10630	11	0.00
28/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	22	0	22	0	0.00
28/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	21	0	21	0	0.00
28/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	21	0	21	0	0.00
28/06/2021	2037 On 04-November-21			Bond Future	10.71	85.9594	10.7121	85.9594	0.00
28/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12451	13	12451	13	0.00
28/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12404	13	12404	13	0.00
28/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	9921	10	9921	10	0.00
28/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6010	6	6010	6	600.00
28/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12499	13	12499	13	0.00
28/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	264	0	264	0	0.00

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28/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	476	1	476	1	600.00
28/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1169	1	1169	1	0.00
28/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	268	0	268	0	0.00
28/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	260	0	260	0	0.00
28/06/2021	2037 On 03-February-22			Bond Future	10.91	82.7010	10.9071	82.7010	0.00
28/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5615	6	5615	6	0.00
28/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5574	6	5574	6	0.00
28/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5534	6	5534	6	0.00
28/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2165	2	2165	2	0.00
28/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2203	2	2203	2	0.00
28/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2184	2	2184	2	0.00
28/06/2021	2037 On 05-May-22			Bond Future	11.11	83.6834	11.1085	83.6834	0.00
28/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	6888	7	6888	7	0.00
28/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	6809	7	6809	7	0.00
28/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	6849	7	6849	7	0.00
28/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2565	3	2565	3	0.00
28/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2600	3	2600	3	0.00
28/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2582	3	2582	3	0.00
28/06/2021	2038 On 05-August-21			Bond Future	119.12	120.2815	119.1190	120.2815	7,713.00
28/06/2021	2038 On 04-November-21			Bond Future	120.45	121.6210	120.4451	121.6210	0.00
28/06/2021	2038 On 03-February-22			Bond Future	120.10	121.2933	120.1031	121.2933	0.00
28/06/2021	2038 On 05-May-22			Bond Future	121.56	122.7609	121.5561	122.7609	0.00
28/06/2021	2040 On 05-August-21			Bond Future	10.66	87.1241	10.6577	87.1241	85,663.00
28/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11712	12	11712	12	0.00
28/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6253	6	6253	6	900.00
28/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23118	23	23118	23	0.00
28/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11655	12	11655	12	0.00
28/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11599	12	11599	12	0.00
28/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3464	4	3464	4	900.00
28/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	725	1	725	1	0.00
28/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	18	0	18	0	0.00
28/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
28/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	19	0	19	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
28/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	218	0	218	0	0.00
28/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	19	0	19	0	0.00
28/06/2021	2040 On 04-November-21			Bond Future	10.84	88.0735	10.8405	88.0735	0.00
28/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13005	13	13005	13	0.00
28/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12907	13	12907	13	0.00
28/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12956	13	12956	13	0.00
28/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	314	0	314	0	0.00
28/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	319	0	319	0	0.00
28/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	310	0	310	0	0.00
28/06/2021	2040 On 03-February-22			Bond Future	11.03	84.5894	11.0307	84.5894	0.00
28/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	5979	6	5979	6	0.00
28/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	5936	6	5936	6	0.00
28/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6023	6	6023	6	0.00
28/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2402	3	2402	3	0.00
28/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2382	3	2382	3	0.00
28/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2362	3	2362	3	0.00
28/06/2021	2040 On 05-May-22			Bond Future	11.23	85.5944	11.2265	85.5944	0.00
28/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1080	1	1080	1	1,200.00
28/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7080	7	7080	7	0.00
28/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7038	7	7038	7	0.00
28/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7122	8	7122	8	0.00
28/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2512	3	2512	3	1,200.00
28/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12056	12	12056	12	0.00
28/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1342	2	1342	2	1,200.00
28/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2760	3	2760	3	0.00
28/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2741	3	2741	3	0.00
28/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7025	7	7025	7	0.00
28/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2778	3	2778	3	0.00
28/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11232	11	11232	11	0.00
28/06/2021	2044 On 05-August-21			Bond Future	10.69	84.0376	10.6884	84.0376	62,468.00
28/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12224	12	12224	12	0.00
28/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12169	12	12169	12	0.00
28/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12279	12	12279	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
28/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	17	0	17	0	0.00
28/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	18	0	18	0	0.00
28/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	18	0	18	0	0.00
28/06/2021	2044 On 04-November-21			Bond Future	10.86	84.9535	10.8622	84.9535	0.00
28/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12916	13	12916	13	0.00
28/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12868	13	12868	13	0.00
28/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12965	13	12965	13	0.00
28/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	327	0	327	0	0.00
28/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	337	0	337	0	0.00
28/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	332	0	332	0	0.00
28/06/2021	2044 On 03-February-22			Bond Future	11.04	81.5582	11.0426	81.5582	0.00
28/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6116	6	6116	6	0.00
28/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6072	6	6072	6	0.00
28/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6027	6	6027	6	0.00
28/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2389	3	2389	3	0.00
28/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2369	2	2369	2	0.00
28/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2350	2	2350	2	0.00
28/06/2021	2044 On 05-May-22			Bond Future	11.23	82.5273	11.2280	82.5273	0.00
28/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7216	8	7216	8	0.00
28/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7173	8	7173	8	0.00
28/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7131	8	7131	8	0.00
28/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2759	3	2759	3	0.00
28/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2740	3	2740	3	0.00
28/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2722	3	2722	3	0.00
28/06/2021	2046 On 05-August-21			Bond Future	109.71	110.0552	109.7067	110.0552	18,098.00
28/06/2021	2046 On 04-November-21			Bond Future	109.09	109.4445	109.0913	109.4445	0.00
28/06/2021	2046 On 03-February-22			Bond Future	110.38	110.7387	110.3811	110.7387	0.00
28/06/2021	2046 On 05-May-22			Bond Future	109.85	110.2086	109.8467	110.2086	0.00
28/06/2021	2050 On 05-August-21			Bond Future	110.58	111.8150	110.5792	111.8150	11,059.00
28/06/2021	2050 On 04-November-21			Bond Future	111.81	113.0601	111.8099	113.0601	0.00
28/06/2021	2050 On 03-February-22			Bond Future	111.17	112.4352	111.1700	112.4352	0.00
28/06/2021	2050 On 05-May-22			Bond Future	112.51	113.7956	112.5149	113.7956	0.00
28/06/2021	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
28/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	AL37 On 05-August-21			Index Future	793.77	792.5480	793.7730	792.5480	0.00
28/06/2021	AL37 On 04-November-21			Index Future	802.50	801.2700	802.4990	801.2700	0.00
28/06/2021	AL37 On 03-February-22			Index Future	811.79	810.5490	811.7850	810.5490	0.00
28/06/2021	AL37 On 05-May-22			Index Future	821.41	820.1620	821.4080	820.1620	0.00
28/06/2021	AL7T On 05-August-21			Index Future	904.76	904.1400	904.7610	904.1400	0.00
28/06/2021	AL7T On 04-November-21			Index Future	914.71	914.0900	914.7070	914.0900	0.00
28/06/2021	AL7T On 03-February-22			Index Future	925.29	924.6750	925.2910	924.6750	0.00
28/06/2021	AL7T On 05-May-22			Index Future	936.26	935.6410	936.2600	935.6410	0.00
28/06/2021	ALBI On 05-August-21			Index Future	797.17	797.2530	797.1710	797.2530	114.00
28/06/2021	ALBI On 04-November-21			Index Future	805.94	806.0270	805.9350	806.0270	0.00
28/06/2021	ALBI On 03-February-22			Index Future	815.26	815.3610	815.2610	815.3610	0.00
28/06/2021	ALBI On 05-May-22			Index Future	824.93	825.0300	824.9250	825.0300	0.00
28/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	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
28/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2021	ES33 On 05-August-21			Bond Future	11.20	78.8895	11.2011	78.8895	350.00
28/06/2021	ES33 On 04-November-21			Bond Future	11.43	75.9928	11.4346	75.9928	0.00
28/06/2021	ES33 On 03-February-22			Bond Future	11.68	76.8919	11.6787	76.8919	0.00
28/06/2021	ES33 On 05-May-22			Bond Future	11.93	74.0453	11.9262	74.0453	0.00
28/06/2021	ES42 On 05-August-21			Bond Future	11.69	77.8701	11.6944	77.8701	4,779.00
28/06/2021	ES42 On 04-November-21			Bond Future	11.91	74.4794	11.9145	74.4794	0.00
28/06/2021	ES42 On 03-February-22			Bond Future	12.14	75.3613	12.1371	75.3613	0.00
28/06/2021	ES42 On 05-May-22			Bond Future	12.37	72.0153	12.3707	72.0153	0.00
28/06/2021	GOVI On 05-August-21			GOVI	787.22	787.2800	787.2150	787.2800	981.00
28/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	680650	68	680650	68	0.00
28/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	680750	68	680750	68	0.00
28/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	680850	68	680850	68	0.00
28/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 04-November-21			GOVI	795.87	795.9440	795.8680	795.9440	0.00
28/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	674480	68	674480	68	0.00
28/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	674580	68	674580	68	0.00
28/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	674680	68	674680	68	0.00
28/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/06/2021	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
28/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 03-February-22			GOVI	805.08	805.1610	805.0780	805.1610	0.00
28/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	123280	12	123280	12	0.00
28/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	123380	12	123380	12	0.00
28/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	123180	12	123180	12	0.00
28/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 05-May-22			GOVI	814.62	814.7100	814.6220	814.7100	0.00
28/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	263820	26	263820	26	0.00
28/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	263920	26	263920	26	0.00
28/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	263720	26	263720	26	0.00
28/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2021	IGOV On 05-August-21			Index Future	292.14	293.1800	292.1370	293.1800	451.00
28/06/2021	IGOV On 04-November-21			Index Future	295.42	296.4790	295.4210	296.4790	16.00
28/06/2021	IGOV On 03-February-22			Index Future	298.91	299.9840	298.9110	299.9840	0.00
28/06/2021	IGOV On 05-May-22			Index Future	302.53	303.6120	302.5250	303.6120	0.00
28/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
28/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
28/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/06/2021	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
28/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
28/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2100	3.7750	96.2100	0.00
28/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1650	3.8250	96.1650	30,000.00
28/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.93	96.0500	3.9270	96.0500	0.00
28/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.02	96.0000	4.0190	96.0000	0.00
28/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.8650	4.0990	95.8650	0.00
28/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.44	95.5800	4.4400	95.5800	0.00
28/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.71	95.2250	4.7140	95.2250	471.00
28/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.00	95.0350	5.0000	95.0350	0.00
28/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.23	94.6800	5.2330	94.6800	0.00
28/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.47	94.5250	5.4690	94.5250	0.00
28/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.69	94.3650	5.6850	94.3650	0.00
28/06/2021	R023 On 05-August-21			Bond Future	5.28	107.0921	5.2760	107.0921	15,414.00
28/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	185	0	185	0	0.00
28/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	177	0	177	0	0.00
28/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	169	0	169	0	0.00
28/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	148	0	148	0	0.00
28/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	141	0	141	0	0.00
28/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	134	0	134	0	0.00
28/06/2021	R023 On 04-November-21			Bond Future	5.45	104.3511	5.4468	104.3511	0.00
28/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	46	0	46	0	0.00
28/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	44	0	44	0	0.00
28/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	43	0	43	0	0.00
28/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	742	1	742	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
28/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	730	1	730	1	0.00
28/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	719	1	719	1	0.00
28/06/2021	R023 On 03-February-22			Bond Future	5.65	105.5602	5.6514	105.5602	0.00
28/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	88	0	88	0	0.00
28/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	86	0	86	0	0.00
28/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	89	0	89	0	0.00
28/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	679	1	679	1	0.00
28/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	696	1	696	1	0.00
28/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	688	1	688	1	0.00
28/06/2021	R023 On 05-May-22			Bond Future	5.92	102.9027	5.9186	102.9027	0.00
28/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	515	1	515	1	0.00
28/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	509	1	509	1	0.00
28/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	521	1	521	1	0.00
28/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	213	0	213	0	0.00
28/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	217	0	217	0	0.00
28/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	215	0	215	0	0.00
28/06/2021	R035 On 05-August-21			Bond Future	10.30	93.7411	10.3003	93.7411	82,172.00
28/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3661	4	3661	4	0.00
28/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	851	1	851	1	100.00
28/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	6891	7	6891	7	0.00
28/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	138	0	138	0	100.00
28/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44437	44	44437	44	0.00
28/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	601	1	601	1	100.00
28/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2751	3	2751	3	0.00
28/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44670	45	44670	45	0.00
28/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44554	44	44554	44	0.00
28/06/2021	R035 On 04-November-21			Bond Future	10.50	90.2875	10.4968	90.2875	0.00
28/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5696	6	5696	6	0.00
28/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18286	18	18286	18	0.00
28/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8323	8	8323	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
28/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2025	2	2025	2	782.00
28/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12138	12	12138	12	0.00
28/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12090	12	12090	12	0.00
28/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3211	3	3211	3	0.00
28/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1698	2	1698	2	350.00
28/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1724	2	1724	2	400.00
28/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3283	4	3283	4	400.00
28/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12187	12	12187	12	0.00
28/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5153	5	5153	5	0.00
28/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1480	2	1480	2	782.00
28/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3782	4	3782	4	0.00
28/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	291	0	291	0	0.00
28/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	697	1	697	1	782.00
28/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2488	3	2488	3	0.00
28/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4220	4	4220	4	0.00
28/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2545	3	2545	3	350.00
28/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4262	4	4262	4	0.00
28/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1294	1	1294	1	350.00
28/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	300	0	300	0	0.00
28/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	295	0	295	0	0.00
28/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	32	0	32	0	400.00
28/06/2021	R035 On 03-February-22			Bond Future	10.70	91.3339	10.7015	91.3339	0.00
28/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	4809	5	4809	5	0.00
28/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8323	9	8323	9	0.00
28/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1063	1	1063	1	683.00
28/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5554	6	5554	6	0.00
28/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	1868	2	1868	2	280.00
28/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2515	3	2515	3	1,600.00
28/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	5718	6	5718	6	0.00
28/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2272	3	2272	3	200.00
28/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7650	8	7650	8	0.00
28/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	4733	5	4733	5	0.00
28/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6177	7	6177	7	0.00



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28/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3413	4	3413	4	0.00
28/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5514	6	5514	6	0.00
28/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5474	6	5474	6	0.00
28/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2291	3	2291	3	0.00
28/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2271	3	2271	3	0.00
28/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	1986	2	1986	2	683.00
28/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1497	2	1497	2	280.00
28/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2177	2	2177	2	200.00
28/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5121	5	5121	5	0.00
28/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2651	3	2651	3	1,600.00
28/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4773	5	4773	5	0.00
28/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3738	4	3738	4	683.00
28/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7721	8	7721	8	0.00
28/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2251	3	2251	3	0.00
28/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1325	2	1325	2	1,800.00
28/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2697	3	2697	3	280.00
28/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5782	6	5782	6	0.00
28/06/2021	R035 On 05-May-22			Bond Future	10.90	87.9402	10.9048	87.9402	0.00
28/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	6873	7	6873	7	0.00
28/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	6834	7	6834	7	0.00
28/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	6794	7	6794	7	0.00
28/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2508	3	2508	3	0.00
28/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2491	3	2491	3	0.00
28/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2474	3	2474	3	0.00
28/06/2021	R186 On 05-August-21			Bond Future	7.47	114.4520	7.4748	114.4520	87,248.00
28/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5294	5	5294	5	0.00
28/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5250	5	5250	5	0.00
28/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5207	5	5207	5	0.00
28/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	22	0	22	0	0.00
28/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	21	0	21	0	0.00
28/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	20	0	20	0	0.00
28/06/2021	R186 On 04-November-21			Bond Future	7.66	115.6985	7.6617	115.6985	0.00
28/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5066	5	5066	5	0.00

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28/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2738	3	2738	3	0.00
28/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1777	2	1777	2	0.00
28/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2706	3	2706	3	0.00
28/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2675	3	2675	3	0.00
28/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	781	1	781	1	0.00
28/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	768	1	768	1	0.00
28/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	756	1	756	1	0.00
28/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	246	0	246	0	15,177.00
28/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1294	1	1294	1	15,177.00
28/06/2021	R186 On 03-February-22			Bond Future	7.86	111.7566	7.8565	111.7566	0.00
28/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	860	1	860	1	0.00
28/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	847	1	847	1	0.00
28/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	873	1	873	1	0.00
28/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3264	3	3264	3	0.00
28/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3325	4	3325	4	0.00
28/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3294	4	3294	4	0.00
28/06/2021	R186 On 05-May-22			Bond Future	8.07	113.0834	8.0672	113.0834	0.00
28/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2780	3	2780	3	0.00
28/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2756	3	2756	3	0.00
28/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2804	3	2804	3	0.00
28/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1797	2	1797	2	0.00
28/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1828	2	1828	2	0.00
28/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1812	2	1812	2	0.00
28/06/2021	R197 On 05-August-21			Bond Future	321.62	321.5699	321.6157	321.5699	1,120.00
28/06/2021	R197 On 04-November-21			Bond Future	325.20	325.1507	325.1956	325.1507	0.00
28/06/2021	R197 On 03-February-22			Bond Future	320.89	320.8450	320.8893	320.8450	0.00
28/06/2021	R197 On 05-May-22			Bond Future	324.77	324.7276	324.7719	324.7276	0.00
28/06/2021	R202 On 05-August-21			Bond Future	235.76	236.6492	235.7607	236.6492	9,436.00
28/06/2021	R202 On 04-November-21			Bond Future	238.38	239.2845	238.3850	239.2845	0.00
28/06/2021	R202 On 03-February-22			Bond Future	236.87	237.7846	236.8736	237.7846	0.00
28/06/2021	R202 On 05-May-22			Bond Future	239.74	240.6616	239.7392	240.6616	0.00
28/06/2021	R209 On 05-August-21			Bond Future	10.22	72.4924	10.2246	72.4924	28,812.00
28/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8437	9	8437	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
28/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8389	8	8389	8	0.00
28/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8485	9	8485	9	0.00
28/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	24	0	24	0	0.00
28/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	25	0	25	0	0.00
28/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	24	0	24	0	0.00
28/06/2021	R209 On 04-November-21			Bond Future	10.40	70.1420	10.3970	70.1420	4,785.00
28/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	524	1	524	1	6,000.00
28/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9495	10	9495	10	0.00
28/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9452	10	9452	10	0.00
28/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1388	2	1388	2	0.00
28/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8718	9	8718	9	0.00
28/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2733	3	2733	3	0.00
28/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9538	10	9538	10	0.00
28/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	295	0	295	0	0.00
28/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	367	0	367	0	9,000.00
28/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3707	4	3707	4	3,100.00
28/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	298	0	298	0	0.00
28/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	302	0	302	0	0.00
28/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2149	2	2149	2	9,400.00
28/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5922	6	5922	6	0.00
28/06/2021	R209 On 03-February-22			Bond Future	10.57	70.9551	10.5723	70.9551	0.00
28/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4599	5	4599	5	0.00
28/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4529	5	4529	5	0.00
28/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4564	5	4564	5	0.00
28/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2080	2	2080	2	0.00
28/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2098	2	2098	2	0.00
28/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2063	2	2063	2	0.00
28/06/2021	R209 On 05-May-22			Bond Future	10.75	68.6563	10.7516	68.6563	0.00
28/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	5844	6	5844	6	0.00
28/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	5809	6	5809	6	0.00
28/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	5774	6	5774	6	0.00
28/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2225	2	2225	2	0.00
28/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2209	2	2209	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
28/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2194	2	2194	2	0.00
28/06/2021	R210 On 05-August-21			Bond Future	209.90	209.8618	209.9008	209.8618	1,486.00
28/06/2021	R210 On 04-November-21			Bond Future	209.45	209.4148	209.4534	209.4148	0.00
28/06/2021	R210 On 03-February-22			Bond Future	211.93	211.8910	211.9294	211.8910	0.00
28/06/2021	R210 On 05-May-22			Bond Future	211.66	211.6200	211.6586	211.6200	0.00
28/06/2021	R212 On 05-August-21			Bond Future	172.90	172.8809	172.9024	172.8809	2,207.00
28/06/2021	R212 On 04-November-21			Bond Future	174.83	174.8063	174.8273	174.8063	0.00
28/06/2021	R213 On 05-August-21			Bond Future	9.39	88.2317	9.3913	88.2317	9,084.00
28/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7762	8	7762	8	0.00
28/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4285	4	4285	4	0.00
28/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7372	7	7372	7	0.00
28/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7713	8	7713	8	0.00
28/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7665	8	7665	8	0.00
28/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1198	1	1198	1	0.00
28/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	28	0	28	0	0.00
28/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	221	0	221	0	0.00
28/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1487	2	1487	2	0.00
28/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	27	0	27	0	0.00
28/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	33	0	33	0	0.00
28/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	26	0	26	0	0.00
28/06/2021	R213 On 04-November-21			Bond Future	9.58	85.6634	9.5802	85.6634	0.00
28/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8160	8	8160	8	0.00
28/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8117	8	8117	8	0.00
28/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8203	8	8203	8	0.00
28/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	399	0	399	0	0.00
28/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	395	0	395	0	0.00
28/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	390	0	390	0	0.00
28/06/2021	R213 On 03-February-22			Bond Future	9.78	86.6560	9.7772	86.6560	0.00
28/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4106	4	4106	4	0.00
28/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	2878	3	2878	3	0.00
28/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1470	2	1470	2	220.00
28/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5612	6	5612	6	0.00
28/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1607	2	1607	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
28/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4370	5	4370	5	0.00
28/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4041	4	4041	4	0.00
28/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2412	3	2412	3	0.00
28/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3477	4	3477	4	0.00
28/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3447	4	3447	4	0.00
28/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	5871	6	5871	6	0.00
28/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3567	4	3567	4	0.00
28/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	697	1	697	1	200.00
28/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3507	4	3507	4	0.00
28/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	897	1	897	1	102.00
28/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3460	4	3460	4	200.00
28/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7036	7	7036	7	0.00
28/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2446	3	2446	3	0.00
28/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2402	3	2402	3	430.00
28/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4612	5	4612	5	0.00
28/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6258	6	6258	6	0.00
28/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1331	2	1331	2	220.00
28/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1416	2	1416	2	430.00
28/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2490	3	2490	3	0.00
28/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2468	3	2468	3	0.00
28/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2105	2	2105	2	200.00
28/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1924	2	1924	2	102.00
28/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2969	3	2969	3	102.00
28/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2067	2	2067	2	220.00
28/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4862	5	4862	5	0.00
28/06/2021	R213 On 05-May-22			Bond Future	9.97	84.1527	9.9743	84.1527	0.00
28/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5381	6	5381	6	0.00
28/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5415	6	5415	6	0.00
28/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5348	6	5348	6	0.00
28/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2050	2	2050	2	0.00
28/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2080	2	2080	2	0.00
28/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2065	2	2065	2	0.00
28/06/2021	R214 On 05-August-21			Bond Future	10.60	69.4305	10.6036	69.4305	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
28/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7723	8	7723	8	0.00
28/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7771	8	7771	8	0.00
28/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7675	8	7675	8	0.00
28/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	51	0	51	0	0.00
28/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	54	0	54	0	0.00
28/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	52	0	52	0	0.00
28/06/2021	R214 On 04-November-21			Bond Future	10.77	66.9096	10.7740	66.9096	0.00
28/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9230	9	9230	9	0.00
28/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9188	9	9188	9	0.00
28/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9146	9	9146	9	0.00
28/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	385	0	385	0	0.00
28/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	377	0	377	0	0.00
28/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	381	0	381	0	0.00
28/06/2021	R214 On 03-February-22			Bond Future	10.95	67.6849	10.9502	67.6849	0.00
28/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4578	5	4578	5	0.00
28/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4543	5	4543	5	0.00
28/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4613	5	4613	5	0.00
28/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2122	2	2122	2	0.00
28/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2103	2	2103	2	0.00
28/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2085	2	2085	2	0.00
28/06/2021	R214 On 05-May-22			Bond Future	11.12	65.2088	11.1236	65.2088	0.00
28/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5695	6	5695	6	0.00
28/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5660	6	5660	6	0.00
28/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5729	6	5729	6	0.00
28/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2438	3	2438	3	0.00
28/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2421	3	2421	3	0.00
28/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2405	3	2405	3	0.00
28/06/2021	R248 On 05-August-21			Bond Future	10.61	87.7135	10.6083	87.7135	171,055.00
28/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12492	13	12492	13	0.00
28/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12436	13	12436	13	0.00
28/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	303	0	303	0	0.00
28/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1406	2	1406	2	0.00
28/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4769	5	4769	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
28/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12548	13	12548	13	0.00
28/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	832	1	832	1	1,300.00
28/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3124	3	3124	3	1,300.00
28/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1769	2	1769	2	0.00
28/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1832	2	1832	2	0.00
28/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	968	1	968	1	0.00
28/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2232	2	2232	2	0.00
28/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	25	0	25	0	0.00
28/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	496	1	496	1	0.00
28/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	24	0	24	0	0.00
28/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3221	3	3221	3	0.00
28/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	5132	5	5132	5	0.00
28/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	24	0	24	0	0.00
28/06/2021	R248 On 04-November-21			Bond Future	10.78	84.2573	10.7780	84.2573	0.00
28/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1552	2	1552	2	1,200.00
28/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13303	14	13303	14	0.00
28/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	366	0	366	0	1,200.00
28/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13352	14	13352	14	0.00
28/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13402	14	13402	14	0.00
28/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	322	0	322	0	0.00
28/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	327	0	327	0	0.00
28/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	332	0	332	0	0.00
28/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9893	10	9893	10	0.00
28/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5204	5	5204	5	0.00
28/06/2021	R248 On 03-February-22			Bond Future	10.95	85.2337	10.9537	85.2337	0.00
28/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6084	7	6084	7	0.00
28/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6039	6	6039	6	0.00
28/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	5994	6	5994	6	0.00
28/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2403	3	2403	3	0.00
28/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2445	3	2445	3	0.00
28/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2424	3	2424	3	0.00
28/06/2021	R248 On 05-May-22			Bond Future	11.13	81.8308	11.1268	81.8308	0.00
28/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7374	8	7374	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
28/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7330	8	7330	8	0.00
28/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7287	8	7287	8	0.00
28/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2896	3	2896	3	0.00
28/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2858	3	2858	3	0.00
28/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2877	3	2877	3	0.00