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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
30/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	2025 On 05-August-21			Bond Future	153.14	153.4329	153.1387	153.4329	5,207.00
30/06/2021	2025 On 04-November-21			Bond Future	154.84	155.1359	154.8365	155.1359	0.00
30/06/2021	2025 On 03-February-22			Bond Future	155.09	155.3981	155.0940	155.3981	0.00
30/06/2021	2025 On 05-May-22			Bond Future	156.97	157.2769	156.9684	157.2769	0.00
30/06/2021	2029 On 05-August-21			Bond Future	113.57	113.7438	113.5661	113.7438	3,031.00
30/06/2021	2029 On 04-November-21			Bond Future	113.66	113.8374	113.6563	113.8374	0.00
30/06/2021	2029 On 03-February-22			Bond Future	115.00	115.1817	114.9975	115.1817	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
30/06/2021	2029 On 05-May-22			Bond Future	115.20	115.3842	115.1974	115.3842	0.00
30/06/2021	2030 On 05-August-21			Bond Future	8.96	94.2350	8.9605	94.2350	101,294.00
30/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7853	7	7853	7	0.00
30/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	367	0	367	0	5,000.00
30/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3330	3	3330	3	0.00
30/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4492	4	4492	4	0.00
30/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1277	1	1277	1	600.00
30/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7206	7	7206	7	0.00
30/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	10	0	10	0	200.00
30/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7804	7	7804	7	0.00
30/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7754	7	7754	7	0.00
30/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6459	6	6459	6	0.00
30/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	964	1	964	1	479.00
30/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3110	3	3110	3	600.00
30/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15741	15	15741	15	0.00
30/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1915	2	1915	2	0.00
30/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	850	1	850	1	200.00
30/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7470	8	7470	8	0.00
30/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	855	1	855	1	7,500.00
30/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3009	3	3009	3	0.00
30/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
30/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	31	0	31	0	200.00
30/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1874	2	1874	2	0.00
30/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	21	0	21	0	0.00
30/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	20	0	20	0	0.00
30/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1337	2	1337	2	0.00
30/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	402	1	402	1	0.00
30/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	175	0	175	0	479.00
30/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1704	2	1704	2	0.00
30/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	351	0	351	0	0.00
30/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	51	0	51	0	479.00
30/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	19	0	19	0	0.00
30/06/2021	2030 On 04-November-21			Bond Future	9.15	95.2583	9.1470	95.2583	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
30/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1343	1	1343	1	300.00
30/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11609	11	11609	11	0.00
30/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7913	8	7913	8	0.00
30/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4882	5	4882	5	29.00
30/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7825	7	7825	7	0.00
30/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10816	10	10816	10	0.00
30/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2421	2	2421	2	29.00
30/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	540	0	540	0	300.00
30/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7869	8	7869	8	0.00
30/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	356	0	356	0	0.00
30/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	361	0	361	0	0.00
30/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3429	4	3429	4	0.00
30/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	107	0	107	0	300.00
30/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5484	6	5484	6	0.00
30/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2132	2	2132	2	0.00
30/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	352	0	352	0	0.00
30/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	148	0	148	0	29.00
30/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	888	1	888	1	0.00
30/06/2021	2030 On 03-February-22			Bond Future	9.34	92.3563	9.3415	92.3563	0.00
30/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3559	3	3559	3	1,000.00
30/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8209	8	8209	8	0.00
30/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4134	4	4134	4	0.00
30/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3055	3	3055	3	0.00
30/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3084	3	3084	3	0.00
30/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1635	1	1635	1	1,000.00
30/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2832	3	2832	3	0.00
30/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	877	1	877	1	101.00
30/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3113	3	3113	3	0.00
30/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2543	3	2543	3	0.00
30/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2787	3	2787	3	101.00
30/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6070	6	6070	6	0.00
30/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4273	4	4273	4	0.00
30/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2566	3	2566	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
30/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2590	3	2590	3	0.00
30/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1859	2	1859	2	101.00
30/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	677	1	677	1	1,000.00
30/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2209	2	2209	2	0.00
30/06/2021	2030 On 05-May-22			Bond Future	9.55	93.4525	9.5468	93.4525	0.00
30/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1844	2	1844	2	1,800.00
30/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8314	8	8314	8	0.00
30/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2846	3	2846	3	0.00
30/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5289	5	5289	5	0.00
30/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5256	5	5256	5	0.00
30/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	806	1	806	1	1,800.00
30/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4492	4	4492	4	0.00
30/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5322	5	5322	5	0.00
30/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1183	1	1183	1	1,073.00
30/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8338	9	8338	9	0.00
30/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2024	2	2024	2	0.00
30/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5267	5	5267	5	0.00
30/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2055	2	2055	2	0.00
30/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2039	2	2039	2	0.00
30/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3854	4	3854	4	1,073.00
30/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6879	7	6879	7	0.00
30/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2468	3	2468	3	1,073.00
30/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1098	1	1098	1	1,800.00
30/06/2021	2032 On 05-August-21			Bond Future	9.65	93.3782	9.6503	93.3782	120,181.00
30/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9754	9	9754	9	0.00
30/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9701	9	9701	9	0.00
30/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9806	9	9806	9	0.00
30/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	12	0	12	0	0.00
30/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	12	0	12	0	0.00
30/06/2021	2032 On 04-November-21			Bond Future	9.84	90.2471	9.8437	90.2471	57.00
30/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1207	1	1207	1	700.00
30/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15625	15	15625	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
30/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10543	10	10543	10	0.00
30/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2520	2	2520	2	700.00
30/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10496	10	10496	10	0.00
30/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10448	10	10448	10	0.00
30/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	275	0	275	0	0.00
30/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	281	0	281	0	0.00
30/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	45	0	45	0	700.00
30/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	278	0	278	0	0.00
30/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2601	3	2601	3	0.00
30/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4345	5	4345	5	0.00
30/06/2021	2032 On 03-February-22			Bond Future	10.04	91.2919	10.0415	91.2919	0.00
30/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4315	4	4315	4	0.00
30/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3620	3	3620	3	0.00
30/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1163	1	1163	1	97.00
30/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4668	4	4668	4	0.00
30/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	823	1	823	1	198.00
30/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4632	4	4632	4	0.00
30/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2169	2	2169	2	210.00
30/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6598	6	6598	6	0.00
30/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7340	7	7340	7	0.00
30/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4959	5	4959	5	0.00
30/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2073	2	2073	2	400.00
30/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5451	5	5451	5	0.00
30/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2658	2	2658	2	0.00
30/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4561	4	4561	4	0.00
30/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4596	4	4596	4	0.00
30/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2384	2	2384	2	0.00
30/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2404	2	2404	2	0.00
30/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4012	4	4012	4	198.00
30/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7713	8	7713	8	0.00
30/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1964	2	1964	2	97.00
30/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2343	2	2343	2	198.00
30/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2189	2	2189	2	210.00

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30/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2552	3	2552	3	400.00
30/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4801	5	4801	5	0.00
30/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1324	1	1324	1	210.00
30/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1538	2	1538	2	400.00
30/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2364	2	2364	2	0.00
30/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3052	3	3052	3	97.00
30/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6596	7	6596	7	0.00
30/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4656	5	4656	5	0.00
30/06/2021	2032 On 05-May-22			Bond Future	10.25	88.2286	10.2459	88.2286	0.00
30/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6583	6	6583	6	0.00
30/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6509	6	6509	6	0.00
30/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6546	6	6546	6	0.00
30/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2285	2	2285	2	0.00
30/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2300	2	2300	2	0.00
30/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2269	2	2269	2	0.00
30/06/2021	2033 On 05-August-21			Bond Future	106.56	107.1444	106.5649	107.1444	9,059.00
30/06/2021	2033 On 04-November-21			Bond Future	106.50	107.0855	106.4982	107.0855	0.00
30/06/2021	2033 On 03-February-22			Bond Future	107.75	108.3499	107.7548	108.3499	0.00
30/06/2021	2033 On 05-May-22			Bond Future	107.79	108.3909	107.7882	108.3909	0.00
30/06/2021	2037 On 05-August-21			Bond Future	10.41	85.1974	10.4093	85.1974	126,473.00
30/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11288	11	11288	11	0.00
30/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	11343	11	11343	11	0.00
30/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11397	11	11397	11	0.00
30/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2037 On 04-November-21			Bond Future	10.59	86.1226	10.5929	86.1226	0.00
30/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13186	13	13186	13	0.00
30/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13138	13	13138	13	0.00
30/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10622	10	10622	10	0.00
30/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6613	6	6613	6	600.00
30/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13234	13	13234	13	0.00
30/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	218	0	218	0	0.00

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30/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	396	0	396	0	600.00
30/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	991	1	991	1	0.00
30/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	222	0	222	0	0.00
30/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	215	0	215	0	0.00
30/06/2021	2037 On 03-February-22			Bond Future	10.78	82.8648	10.7835	82.8648	0.00
30/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6301	6	6301	6	0.00
30/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6259	6	6259	6	0.00
30/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6216	6	6216	6	0.00
30/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2063	2	2063	2	0.00
30/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2097	2	2097	2	0.00
30/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2080	2	2080	2	0.00
30/06/2021	2037 On 05-May-22			Bond Future	10.98	83.8485	10.9801	83.8485	0.00
30/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7557	7	7557	7	0.00
30/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7476	7	7476	7	0.00
30/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7517	7	7517	7	0.00
30/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2438	2	2438	2	0.00
30/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2470	3	2470	3	0.00
30/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2454	2	2454	2	0.00
30/06/2021	2038 On 05-August-21			Bond Future	117.97	118.4357	117.9669	118.4357	7,763.00
30/06/2021	2038 On 04-November-21			Bond Future	119.27	119.7502	119.2748	119.7502	0.00
30/06/2021	2038 On 03-February-22			Bond Future	118.92	119.3985	118.9167	119.3985	0.00
30/06/2021	2038 On 05-May-22			Bond Future	120.35	120.8422	120.3541	120.8422	0.00
30/06/2021	2040 On 05-August-21			Bond Future	10.58	87.2269	10.5780	87.2269	85,663.00
30/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12278	12	12278	12	0.00
30/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6761	6	6761	6	900.00
30/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23692	23	23692	23	0.00
30/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12222	12	12222	12	0.00
30/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12165	12	12165	12	0.00
30/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3864	4	3864	4	900.00
30/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	551	1	551	1	0.00
30/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
30/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	12	0	12	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
30/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	152	0	152	0	0.00
30/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	12	0	12	0	0.00
30/06/2021	2040 On 04-November-21			Bond Future	10.76	88.1742	10.7584	88.1742	0.00
30/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13544	13	13544	13	0.00
30/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13444	13	13444	13	0.00
30/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13494	13	13494	13	0.00
30/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	277	0	277	0	0.00
30/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	281	0	281	0	0.00
30/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	273	0	273	0	0.00
30/06/2021	2040 On 03-February-22			Bond Future	10.95	84.6899	10.9456	84.6899	0.00
30/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6429	6	6429	6	0.00
30/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6385	6	6385	6	0.00
30/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6474	6	6474	6	0.00
30/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2270	2	2270	2	0.00
30/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2252	2	2252	2	0.00
30/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2233	2	2233	2	0.00
30/06/2021	2040 On 05-May-22			Bond Future	11.14	85.6953	11.1381	85.6953	0.00
30/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1308	1	1308	1	1,200.00
30/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7609	7	7609	7	0.00
30/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7566	7	7566	7	0.00
30/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7651	7	7651	7	0.00
30/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2873	3	2873	3	1,200.00
30/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12636	12	12636	12	0.00
30/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1336	1	1336	1	1,200.00
30/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2703	3	2703	3	0.00
30/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2685	3	2685	3	0.00
30/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6800	7	6800	7	0.00
30/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2720	3	2720	3	0.00
30/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10874	11	10874	11	0.00
30/06/2021	2044 On 05-August-21			Bond Future	10.62	84.0664	10.6193	84.0664	62,458.00
30/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12725	12	12725	12	0.00
30/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12669	12	12669	12	0.00
30/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12780	12	12780	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
30/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	11	0	11	0	0.00
30/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	12	0	12	0	0.00
30/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	12	0	12	0	0.00
30/06/2021	2044 On 04-November-21			Bond Future	10.79	84.9793	10.7910	84.9793	0.00
30/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13392	13	13392	13	0.00
30/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13343	13	13343	13	0.00
30/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13441	13	13441	13	0.00
30/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	295	0	295	0	0.00
30/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	304	0	304	0	0.00
30/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	300	0	300	0	0.00
30/06/2021	2044 On 03-February-22			Bond Future	10.97	81.5831	10.9688	81.5831	0.00
30/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6524	6	6524	6	0.00
30/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6479	6	6479	6	0.00
30/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6434	6	6434	6	0.00
30/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2283	2	2283	2	0.00
30/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2264	2	2264	2	0.00
30/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2246	2	2246	2	0.00
30/06/2021	2044 On 05-May-22			Bond Future	11.15	82.5518	11.1514	82.5518	0.00
30/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7701	7	7701	7	0.00
30/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7659	7	7659	7	0.00
30/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7615	7	7615	7	0.00
30/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2726	3	2726	3	0.00
30/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2708	3	2708	3	0.00
30/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2690	3	2690	3	0.00
30/06/2021	2046 On 05-August-21			Bond Future	107.32	108.3443	107.3230	108.3443	18,098.00
30/06/2021	2046 On 04-November-21			Bond Future	106.68	107.7102	106.6764	107.7102	0.00
30/06/2021	2046 On 03-February-22			Bond Future	107.94	108.9822	107.9354	108.9822	0.00
30/06/2021	2046 On 05-May-22			Bond Future	107.37	108.4302	107.3705	108.4302	0.00
30/06/2021	2050 On 05-August-21			Bond Future	109.43	109.6678	109.4297	109.6678	11,059.00
30/06/2021	2050 On 04-November-21			Bond Future	110.64	110.8848	110.6426	110.8848	0.00
30/06/2021	2050 On 03-February-22			Bond Future	109.99	110.2326	109.9868	110.2326	0.00
30/06/2021	2050 On 05-May-22			Bond Future	111.32	111.5655	111.3161	111.5655	0.00
30/06/2021	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
30/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	AL37 On 05-August-21			Index Future	792.95	793.1670	792.9450	793.1670	0.00
30/06/2021	AL37 On 04-November-21			Index Future	801.63	801.8590	801.6320	801.8590	0.00
30/06/2021	AL37 On 03-February-22			Index Future	810.90	811.1280	810.8950	811.1280	0.00
30/06/2021	AL37 On 05-May-22			Index Future	820.50	820.7380	820.5010	820.7380	0.00
30/06/2021	AL7T On 05-August-21			Index Future	908.29	904.8930	908.2890	904.8930	0.00
30/06/2021	AL7T On 04-November-21			Index Future	918.24	914.8100	918.2390	914.8100	0.00
30/06/2021	AL7T On 03-February-22			Index Future	928.85	925.3840	928.8500	925.3840	0.00
30/06/2021	AL7T On 05-May-22			Index Future	939.85	936.3470	939.8530	936.3470	0.00
30/06/2021	ALBI On 05-August-21			Index Future	800.12	797.9240	800.1170	797.9240	114.00
30/06/2021	ALBI On 04-November-21			Index Future	808.88	806.6680	808.8810	806.6680	0.00
30/06/2021	ALBI On 03-February-22			Index Future	818.23	815.9930	818.2290	815.9930	0.00
30/06/2021	ALBI On 05-May-22			Index Future	827.92	825.6600	827.9210	825.6600	0.00
30/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	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
30/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2021	ES33 On 05-August-21			Bond Future	11.12	78.9711	11.1198	78.9711	350.00
30/06/2021	ES33 On 04-November-21			Bond Future	11.35	76.0724	11.3506	76.0724	0.00
30/06/2021	ES33 On 03-February-22			Bond Future	11.59	76.9713	11.5914	76.9713	0.00
30/06/2021	ES33 On 05-May-22			Bond Future	11.84	74.1250	11.8353	74.1250	0.00
30/06/2021	ES42 On 05-August-21			Bond Future	11.63	77.8986	11.6290	77.8986	4,779.00
30/06/2021	ES42 On 04-November-21			Bond Future	11.85	74.5053	11.8468	74.5053	0.00
30/06/2021	ES42 On 03-February-22			Bond Future	12.07	75.3863	12.0668	75.3863	0.00
30/06/2021	ES42 On 05-May-22			Bond Future	12.30	72.0400	12.2973	72.0400	0.00
30/06/2021	GOVI On 05-August-21			GOVI	790.12	787.9240	790.1180	787.9240	981.00
30/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	709680	69	709680	69	0.00
30/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	709780	69	709780	69	0.00
30/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	709880	69	709880	69	0.00
30/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 04-November-21			GOVI	798.77	796.5590	798.7730	796.5590	0.00
30/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	703530	68	703530	68	0.00
30/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	703630	68	703630	68	0.00
30/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	703730	68	703730	68	0.00
30/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/06/2021	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
30/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22			GOVI	808.00	805.7660	808.0040	805.7660	0.00
30/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	152540	13	152540	13	0.00
30/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	152640	13	152640	13	0.00
30/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	152440	13	152440	13	0.00
30/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22			GOVI	817.58	815.3130	817.5750	815.3130	0.00
30/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	293350	27	293350	27	0.00
30/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	293450	27	293450	27	0.00
30/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	293250	27	293250	27	0.00
30/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2021	IGOV On 05-August-21			Index Future	290.02	291.0270	290.0180	291.0270	451.00
30/06/2021	IGOV On 04-November-21			Index Future	293.27	294.2880	293.2670	294.2880	16.00
30/06/2021	IGOV On 03-February-22			Index Future	296.73	297.7600	296.7270	297.7600	0.00
30/06/2021	IGOV On 05-May-22			Index Future	300.31	301.3580	300.3120	301.3580	0.00
30/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/06/2021	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
30/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
30/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1700	3.8400	96.1700	0.00
30/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1350	3.8750	96.1350	30,000.00
30/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.05	95.9700	4.0500	95.9700	0.00
30/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.09	95.9300	4.0900	95.9300	0.00
30/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.25	95.7650	4.2450	95.7650	0.00
30/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.52	95.4600	4.5200	95.4600	0.00
30/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.91	95.0550	4.9050	95.0550	471.00
30/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.06	94.8850	5.0600	94.8850	0.00
30/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.44	94.5300	5.4400	94.5300	0.00
30/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.58	94.3700	5.5750	94.3700	0.00
30/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.78	94.2750	5.7750	94.2750	0.00
30/06/2021	R023 On 05-August-21			Bond Future	5.32	107.0958	5.3232	107.0958	15,368.00
30/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	182	0	182	0	0.00
30/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	175	0	175	0	0.00
30/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	168	0	168	0	0.00
30/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	218	0	218	0	0.00
30/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	210	0	210	0	0.00
30/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	202	0	202	0	0.00
30/06/2021	R023 On 04-November-21			Bond Future	5.51	104.3509	5.5074	104.3509	0.00
30/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	41	0	41	0	0.00
30/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	40	0	40	0	0.00
30/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	39	0	39	0	0.00
30/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	815	1	815	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
30/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	803	1	803	1	0.00
30/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	791	1	791	1	0.00
30/06/2021	R023 On 03-February-22			Bond Future	5.73	105.5584	5.7294	105.5584	0.00
30/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	83	0	83	0	0.00
30/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	82	0	82	0	0.00
30/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	85	0	85	0	0.00
30/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	754	1	754	1	0.00
30/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	772	1	772	1	0.00
30/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	763	1	763	1	0.00
30/06/2021	R023 On 05-May-22			Bond Future	6.02	102.9000	6.0230	102.9000	0.00
30/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	471	1	471	1	0.00
30/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	465	1	465	1	0.00
30/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	476	1	476	1	0.00
30/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	251	0	251	0	0.00
30/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	256	0	256	0	0.00
30/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	253	0	253	0	0.00
30/06/2021	R035 On 05-August-21			Bond Future	10.21	93.8370	10.2104	93.8370	82,469.00
30/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
30/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
30/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4105	4	4105	4	0.00
30/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1022	1	1022	1	100.00
30/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
30/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7446	7	7446	7	0.00
30/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	91	0	91	0	100.00
30/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	43834	44	43834	44	0.00
30/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	442	1	442	1	100.00
30/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2319	3	2319	3	0.00
30/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44067	44	44067	44	0.00
30/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43950	44	43950	44	0.00
30/06/2021	R035 On 04-November-21			Bond Future	10.40	90.3810	10.4040	90.3810	0.00
30/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6150	6	6150	6	0.00
30/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18886	18	18886	18	0.00
30/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8840	8	8840	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
30/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2289	2	2289	2	782.00
30/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12704	12	12704	12	0.00
30/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12656	12	12656	12	0.00
30/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5589	5	5589	5	0.00
30/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3557	3	3557	3	0.00
30/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1935	2	1935	2	350.00
30/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1963	2	1963	2	400.00
30/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3633	3	3633	3	400.00
30/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12753	12	12753	12	0.00
30/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	252	0	252	0	0.00
30/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	609	1	609	1	782.00
30/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2233	2	2233	2	0.00
30/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	3854	4	3854	4	0.00
30/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2285	2	2285	2	350.00
30/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	3893	4	3893	4	0.00
30/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1143	1	1143	1	350.00
30/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1311	1	1311	1	782.00
30/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3441	4	3441	4	0.00
30/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	256	0	256	0	0.00
30/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	26	0	26	0	400.00
30/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	260	0	260	0	0.00
30/06/2021	R035 On 03-February-22			Bond Future	10.61	91.4270	10.6052	91.4270	0.00
30/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5250	5	5250	5	0.00
30/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8849	8	8849	8	0.00
30/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2146	2	2146	2	280.00
30/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1263	1	1263	1	683.00
30/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6019	6	6019	6	0.00
30/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2581	2	2581	2	200.00
30/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8164	8	8164	8	0.00
30/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5171	5	5171	5	0.00
30/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6659	6	6659	6	0.00
30/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2841	3	2841	3	1,600.00
30/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6188	6	6188	6	0.00



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30/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5937	6	5937	6	0.00
30/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3791	3	3791	3	0.00
30/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5978	6	5978	6	0.00
30/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2124	2	2124	2	0.00
30/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2143	2	2143	2	0.00
30/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2036	2	2036	2	200.00
30/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4820	5	4820	5	0.00
30/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2481	3	2481	3	1,600.00
30/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4488	5	4488	5	0.00
30/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	1858	2	1858	2	683.00
30/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1401	1	1401	1	280.00
30/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2106	2	2106	2	0.00
30/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3506	4	3506	4	683.00
30/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7310	8	7310	8	0.00
30/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1241	1	1241	1	1,800.00
30/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2524	3	2524	3	280.00
30/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5450	6	5450	6	0.00
30/06/2021	R035 On 05-May-22			Bond Future	10.80	88.0338	10.8046	88.0338	0.00
30/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7421	7	7421	7	0.00
30/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7380	7	7380	7	0.00
30/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7340	7	7340	7	0.00
30/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2437	2	2437	2	0.00
30/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2420	2	2420	2	0.00
30/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2404	2	2404	2	0.00
30/06/2021	R186 On 05-August-21			Bond Future	7.50	114.5178	7.4977	114.5178	86,998.00
30/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5184	5	5184	5	0.00
30/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5141	5	5141	5	0.00
30/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5097	5	5097	5	0.00
30/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	20	0	20	0	0.00
30/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	19	0	19	0	0.00
30/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	18	0	18	0	0.00
30/06/2021	R186 On 04-November-21			Bond Future	7.69	115.7607	7.6872	115.7607	0.00
30/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2657	3	2657	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
30/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	4964	5	4964	5	0.00
30/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2596	3	2596	3	0.00
30/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1713	2	1713	2	0.00
30/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2626	3	2626	3	0.00
30/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	802	1	802	1	0.00
30/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	815	1	815	1	0.00
30/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	258	0	258	0	15,177.00
30/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	789	1	789	1	0.00
30/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1344	1	1344	1	15,177.00
30/06/2021	R186 On 03-February-22			Bond Future	7.88	111.8178	7.8843	111.8178	0.00
30/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	852	1	852	1	0.00
30/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	839	1	839	1	0.00
30/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	865	1	865	1	0.00
30/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3373	3	3373	3	0.00
30/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3434	3	3434	3	0.00
30/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3403	3	3403	3	0.00
30/06/2021	R186 On 05-May-22			Bond Future	8.10	113.1445	8.0972	113.1445	0.00
30/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2782	3	2782	3	0.00
30/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2759	3	2759	3	0.00
30/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2806	3	2806	3	0.00
30/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1919	2	1919	2	0.00
30/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1951	2	1951	2	0.00
30/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1935	2	1935	2	0.00
30/06/2021	R197 On 05-August-21			Bond Future	321.49	321.6532	321.4898	321.6532	1,117.00
30/06/2021	R197 On 04-November-21			Bond Future	325.05	325.2228	325.0536	325.2228	0.00
30/06/2021	R197 On 03-February-22			Bond Future	320.74	320.9128	320.7397	320.9128	0.00
30/06/2021	R197 On 05-May-22			Bond Future	324.62	324.7935	324.6167	324.7935	0.00
30/06/2021	R202 On 05-August-21			Bond Future	233.74	234.8705	233.7398	234.8705	9,436.00
30/06/2021	R202 On 04-November-21			Bond Future	236.33	237.4772	236.3306	237.4772	0.00
30/06/2021	R202 On 03-February-22			Bond Future	234.79	235.9521	234.7907	235.9521	0.00
30/06/2021	R202 On 05-May-22			Bond Future	237.63	238.8050	237.6283	238.8050	0.00
30/06/2021	R209 On 05-August-21			Bond Future	10.15	72.5734	10.1460	72.5734	28,825.00
30/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8889	9	8889	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
30/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8841	9	8841	9	0.00
30/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8937	9	8937	9	0.00
30/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	14	0	14	0	0.00
30/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	15	0	15	0	0.00
30/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	15	0	15	0	0.00
30/06/2021	R209 On 04-November-21			Bond Future	10.32	70.2212	10.3162	70.2212	4,785.00
30/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	667	1	667	1	6,000.00
30/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9953	10	9953	10	0.00
30/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1624	1	1624	1	0.00
30/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9173	9	9173	9	0.00
30/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3049	3	3049	3	0.00
30/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9997	10	9997	10	0.00
30/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9910	10	9910	10	0.00
30/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	290	0	290	0	0.00
30/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	359	0	359	0	9,000.00
30/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3480	4	3480	4	3,100.00
30/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	293	0	293	0	0.00
30/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	296	0	296	0	0.00
30/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2001	2	2001	2	9,400.00
30/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5601	6	5601	6	0.00
30/06/2021	R209 On 03-February-22			Bond Future	10.49	71.0341	10.4888	71.0341	0.00
30/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4955	5	4955	5	0.00
30/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4919	5	4919	5	0.00
30/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4883	5	4883	5	0.00
30/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	1985	2	1985	2	0.00
30/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	1968	2	1968	2	0.00
30/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	1951	2	1951	2	0.00
30/06/2021	R209 On 05-May-22			Bond Future	10.67	68.7356	10.6652	68.7356	0.00
30/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6273	6	6273	6	0.00
30/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6237	6	6237	6	0.00
30/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6202	6	6202	6	0.00
30/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2181	2	2181	2	0.00
30/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2165	2	2165	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
30/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2151	2	2151	2	0.00
30/06/2021	R210 On 05-August-21			Bond Future	209.03	208.9133	209.0269	208.9133	1,486.00
30/06/2021	R210 On 04-November-21			Bond Future	208.56	208.4479	208.5601	208.4479	0.00
30/06/2021	R210 On 03-February-22			Bond Future	211.02	210.9095	211.0213	210.9095	0.00
30/06/2021	R210 On 05-May-22			Bond Future	210.74	210.6249	210.7378	210.6249	0.00
30/06/2021	R212 On 05-August-21			Bond Future	172.83	172.7693	172.8324	172.7693	2,457.00
30/06/2021	R212 On 04-November-21			Bond Future	174.75	174.6869	174.7485	174.6869	0.00
30/06/2021	R213 On 05-August-21			Bond Future	9.33	88.2822	9.3272	88.2822	9,084.00
30/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8112	8	8112	8	0.00
30/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4587	4	4587	4	0.00
30/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7720	7	7720	7	0.00
30/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8063	8	8063	8	0.00
30/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8014	8	8014	8	0.00
30/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1339	1	1339	1	0.00
30/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	17	0	17	0	0.00
30/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	164	0	164	0	0.00
30/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1267	1	1267	1	0.00
30/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	17	0	17	0	0.00
30/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	22	0	22	0	0.00
30/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	16	0	16	0	0.00
30/06/2021	R213 On 04-November-21			Bond Future	9.51	85.7114	9.5141	85.7114	0.00
30/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8482	8	8482	8	0.00
30/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8438	8	8438	8	0.00
30/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8526	8	8526	8	0.00
30/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	361	0	361	0	0.00
30/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	356	0	356	0	0.00
30/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	352	0	352	0	0.00
30/06/2021	R213 On 03-February-22			Bond Future	9.71	86.7032	9.7086	86.7032	0.00
30/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4382	4	4382	4	0.00
30/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3118	3	3118	3	0.00
30/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1642	1	1642	1	220.00
30/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5917	6	5917	6	0.00
30/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1787	2	1787	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
30/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4653	4	4653	4	0.00
30/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4315	4	4315	4	0.00
30/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2633	2	2633	2	0.00
30/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3734	3	3734	3	0.00
30/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3704	3	3704	3	0.00
30/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1024	1	1024	1	102.00
30/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3827	4	3827	4	0.00
30/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	805	1	805	1	200.00
30/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3765	4	3765	4	0.00
30/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6180	6	6180	6	0.00
30/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1278	1	1278	1	220.00
30/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1359	1	1359	1	430.00
30/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2342	2	2342	2	0.00
30/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2300	2	2300	2	430.00
30/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4429	5	4429	5	0.00
30/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6024	6	6024	6	0.00
30/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3319	3	3319	3	200.00
30/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6782	7	6782	7	0.00
30/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2385	2	2385	2	0.00
30/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2363	2	2363	2	0.00
30/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2017	2	2017	2	200.00
30/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1845	2	1845	2	102.00
30/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2846	3	2846	3	102.00
30/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	1981	2	1981	2	220.00
30/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4671	5	4671	5	0.00
30/06/2021	R213 On 05-May-22			Bond Future	9.90	84.1997	9.9030	84.1997	0.00
30/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5728	5	5728	5	0.00
30/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5762	5	5762	5	0.00
30/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5694	5	5694	5	0.00
30/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2032	2	2032	2	0.00
30/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2061	2	2061	2	0.00
30/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2046	2	2046	2	0.00
30/06/2021	R214 On 05-August-21			Bond Future	10.54	69.4521	10.5403	69.4521	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
30/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8087	8	8087	8	0.00
30/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8135	8	8135	8	0.00
30/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8039	8	8039	8	0.00
30/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	36	0	36	0	0.00
30/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	38	0	38	0	0.00
30/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	37	0	37	0	0.00
30/06/2021	R214 On 04-November-21			Bond Future	10.71	66.9289	10.7089	66.9289	0.00
30/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9577	9	9577	9	0.00
30/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9534	9	9534	9	0.00
30/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9492	9	9492	9	0.00
30/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	351	0	351	0	0.00
30/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	344	0	344	0	0.00
30/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	347	0	347	0	0.00
30/06/2021	R214 On 03-February-22			Bond Future	10.88	67.7035	10.8829	67.7035	0.00
30/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4879	5	4879	5	0.00
30/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4843	5	4843	5	0.00
30/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4914	5	4914	5	0.00
30/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2038	2	2038	2	0.00
30/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2020	2	2020	2	0.00
30/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2002	2	2002	2	0.00
30/06/2021	R214 On 05-May-22			Bond Future	11.05	65.2270	11.0540	65.2270	0.00
30/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6065	6	6065	6	0.00
30/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6030	6	6030	6	0.00
30/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6100	6	6100	6	0.00
30/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2420	2	2420	2	0.00
30/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2404	2	2404	2	0.00
30/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2388	2	2388	2	0.00
30/06/2021	R248 On 05-August-21			Bond Future	10.54	87.6636	10.5399	87.6636	171,055.00
30/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	13005	13	13005	13	0.00
30/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12949	13	12949	13	0.00
30/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	357	0	357	0	0.00
30/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1597	1	1597	1	0.00
30/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13061	13	13061	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
30/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5175	5	5175	5	0.00
30/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	957	1	957	1	1,300.00
30/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3452	3	3452	3	1,300.00
30/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1995	2	1995	2	0.00
30/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	1902	2	1902	2	0.00
30/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1538	2	1538	2	0.00
30/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	777	1	777	1	0.00
30/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	18	0	18	0	0.00
30/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	383	0	383	0	0.00
30/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	17	0	17	0	0.00
30/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	2826	3	2826	3	0.00
30/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4666	5	4666	5	0.00
30/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	17	0	17	0	0.00
30/06/2021	R248 On 04-November-21			Bond Future	10.71	84.2037	10.7074	84.2037	0.00
30/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1736	2	1736	2	1,200.00
30/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	436	0	436	0	1,200.00
30/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13844	14	13844	14	0.00
30/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13794	13	13794	13	0.00
30/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13894	14	13894	14	0.00
30/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	292	0	292	0	0.00
30/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	301	0	301	0	0.00
30/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	297	0	297	0	0.00
30/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9441	10	9441	10	0.00
30/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	4865	5	4865	5	0.00
30/06/2021	R248 On 03-February-22			Bond Future	10.88	85.1782	10.8806	85.1782	0.00
30/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6500	6	6500	6	0.00
30/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6454	6	6454	6	0.00
30/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6408	6	6408	6	0.00
30/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2293	2	2293	2	0.00
30/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2333	2	2333	2	0.00
30/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2313	2	2313	2	0.00
30/06/2021	R248 On 05-May-22			Bond Future	11.05	81.7739	11.0508	81.7739	0.00
30/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7874	7	7874	7	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>
30/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7829	7	7829	7	0.00
30/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7785	7	7785	7	0.00
30/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2863	3	2863	3	0.00
30/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2826	3	2826	3	0.00
30/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2845	3	2845	3	0.00