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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/06/2021 TO: 24/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	2025 On 05-August-21			Bond Future	153.36	153.4395	153.3595	153.4395	5,207.00
24/06/2021	2025 On 04-November-21			Bond Future	155.07	155.1496	155.0680	155.1496	0.00
24/06/2021	2025 On 03-February-22			Bond Future	155.33	155.4156	155.3324	155.4156	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
24/06/2021	2025 On 05-May-22			Bond Future	157.21	157.2965	157.2119	157.2965	0.00
24/06/2021	2029 On 05-August-21			Bond Future	114.17	114.1436	114.1654	114.1436	3,031.00
24/06/2021	2029 On 04-November-21			Bond Future	114.27	114.2468	114.2683	114.2468	0.00
24/06/2021	2029 On 03-February-22			Bond Future	115.62	115.5983	115.6197	115.5983	0.00
24/06/2021	2029 On 05-May-22			Bond Future	115.83	115.8074	115.8286	115.8074	0.00
24/06/2021	2030 On 05-August-21			Bond Future	8.97	94.3009	94.5719	94.3009	101,442.00
24/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7829	8	8	8	0.00
24/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	468	0	0	0	5,000.00
24/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3396	3	3	3	0.00
24/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4522	4	5	4	0.00
24/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1410	1	1	1	600.00
24/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7188	7	7	7	0.00
24/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	24	0	0	0	200.00
24/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7779	8	8	8	0.00
24/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7730	7	8	7	0.00
24/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6451	6	6	6	0.00
24/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1092	1	1	1	479.00
24/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3185	3	3	3	600.00
24/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15697	15	16	15	0.00
24/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	2036	2	2	2	0.00
24/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	974	1	1	1	200.00
24/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	7529	8	8	8	0.00
24/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1021	1	1	1	7,500.00
24/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3155	3	3	3	0.00
24/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
24/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	58	0	0	0	200.00
24/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2044	2	2	2	0.00
24/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	42	0	0	0	0.00
24/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	41	0	0	0	0.00
24/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1514	2	2	2	0.00
24/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	522	1	1	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
24/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	250	0	0	0	479.00
24/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1876	2	2	2	0.00
24/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	463	1	0	1	0.00
24/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	87	0	0	0	479.00
24/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	39	0	0	0	0.00
24/06/2021	2030 On 04-November-21			Bond Future	9.15	95.3293	95.6028	95.3293	0.00
24/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1491	1	1	1	300.00
24/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11612	11	12	11	0.00
24/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7966	8	8	8	0.00
24/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4990	5	5	5	29.00
24/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7879	8	8	8	0.00
24/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10831	11	11	11	0.00
24/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2570	2	3	2	29.00
24/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	650	1	1	1	300.00
24/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7923	8	8	8	0.00
24/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	450	0	0	0	0.00
24/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	455	0	0	0	0.00
24/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3616	4	4	4	0.00
24/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	150	0	0	0	300.00
24/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5634	6	6	6	0.00
24/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2321	2	2	2	0.00
24/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	445	0	0	0	0.00
24/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	203	0	0	0	29.00
24/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1036	1	1	1	0.00
24/06/2021	2030 On 03-February-22			Bond Future	9.35	92.4301	92.7066	92.4301	0.00
24/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3720	4	4	4	1,000.00
24/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8296	8	8	8	0.00
24/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4286	4	4	4	0.00
24/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3221	3	3	3	0.00
24/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3249	3	3	3	0.00
24/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1796	2	2	2	1,000.00
24/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2999	3	3	3	0.00
24/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1011	1	1	1	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3277	3	3	3	0.00
24/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2745	3	3	3	0.00
24/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2991	3	3	3	101.00
24/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6242	6	6	6	0.00
24/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4472	5	4	5	0.00
24/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2769	3	3	3	0.00
24/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2793	3	3	3	0.00
24/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2049	2	2	2	101.00
24/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	801	1	1	1	1,000.00
24/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2407	3	2	3	0.00
24/06/2021	2030 On 05-May-22			Bond Future	9.55	93.5283	93.8078	93.5283	0.00
24/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1997	2	2	2	1,800.00
24/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	8414	8	8	8	0.00
24/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3006	3	3	3	0.00
24/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5427	5	5	5	0.00
24/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5395	5	5	5	0.00
24/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	921	1	1	1	1,800.00
24/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4641	4	5	4	0.00
24/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5460	5	5	5	0.00
24/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1317	1	1	1	1,073.00
24/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	8489	9	8	9	0.00
24/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2198	2	2	2	0.00
24/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5456	6	5	6	0.00
24/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2230	2	2	2	0.00
24/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2214	2	2	2	0.00
24/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4051	4	4	4	1,073.00
24/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7050	7	7	7	0.00
24/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2654	3	3	3	1,073.00
24/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1235	1	1	1	1,800.00
24/06/2021	2032 On 05-August-21			Bond Future	9.67	93.3574	93.6831	93.3574	120,365.00
24/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9664	9	10	9	0.00
24/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9613	9	10	9	0.00

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24/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9716	9	10	9	0.00
24/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	31	0	0	0	0.00
24/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	33	0	0	0	0.00
24/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	32	0	0	0	0.00
24/06/2021	2032 On 04-November-21			Bond Future	9.86	90.2303	90.5592	90.2303	21.00
24/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1370	1	1	1	700.00
24/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15547	15	16	15	0.00
24/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10533	10	11	10	0.00
24/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2683	3	3	3	700.00
24/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10486	10	10	10	0.00
24/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10440	10	10	10	0.00
24/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	371	0	0	0	0.00
24/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	379	0	0	0	0.00
24/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	73	0	0	0	700.00
24/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	375	0	0	0	0.00
24/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2870	3	3	3	0.00
24/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4614	5	5	5	0.00
24/06/2021	2032 On 03-February-22			Bond Future	10.06	91.2767	91.6092	91.2767	0.00
24/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4407	4	4	4	0.00
24/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3728	4	4	4	0.00
24/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1275	1	1	1	97.00
24/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4746	5	5	5	0.00
24/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	943	1	1	1	198.00
24/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4712	5	5	5	0.00
24/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2273	2	2	2	210.00
24/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6629	6	7	6	0.00
24/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7358	7	7	7	0.00
24/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5028	5	5	5	0.00
24/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2175	2	2	2	400.00
24/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5505	5	6	5	0.00
24/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2767	3	3	3	0.00
24/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4643	4	5	4	0.00
24/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4678	4	5	4	0.00

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24/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2570	3	3	3	0.00
24/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2592	3	3	3	0.00
24/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4227	4	4	4	198.00
24/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7937	8	8	8	0.00
24/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2122	2	2	2	97.00
24/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2527	3	3	3	198.00
24/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2363	2	2	2	210.00
24/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2748	3	3	3	400.00
24/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5008	5	5	5	0.00
24/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1447	2	1	2	210.00
24/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1674	2	2	2	400.00
24/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2548	3	3	3	0.00
24/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3265	3	3	3	97.00
24/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6813	7	7	7	0.00
24/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4865	5	5	5	0.00
24/06/2021	2032 On 05-May-22			Bond Future	10.26	88.2143	88.5505	88.2143	0.00
24/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6605	6	7	6	0.00
24/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6532	6	7	6	0.00
24/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6568	6	7	6	0.00
24/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2412	3	2	3	0.00
24/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2428	3	2	3	0.00
24/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2396	3	2	3	0.00
24/06/2021	2033 On 05-August-21			Bond Future	108.17	108.1651	108.1656	108.1651	9,059.00
24/06/2021	2033 On 04-November-21			Bond Future	108.12	108.1220	108.1225	108.1220	0.00
24/06/2021	2033 On 03-February-22			Bond Future	109.40	109.4009	109.4011	109.4009	0.00
24/06/2021	2033 On 05-May-22			Bond Future	109.46	109.4562	109.4560	109.4562	0.00
24/06/2021	2037 On 05-August-21			Bond Future	10.46	84.9006	85.3596	84.9006	126,595.00
24/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10941	10	11	10	0.00
24/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10995	11	11	11	0.00
24/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	11049	11	11	11	0.00
24/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	26	0	0	0	0.00

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24/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	26	0	0	0	0.00
24/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	25	0	0	0	0.00
24/06/2021	2037 On 04-November-21			Bond Future	10.65	85.8266	86.2902	85.8266	0.00
24/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12917	12	13	12	0.00
24/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12870	12	13	12	0.00
24/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10404	10	10	10	0.00
24/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6515	6	7	6	600.00
24/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12964	13	13	13	0.00
24/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	310	0	0	0	0.00
24/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	539	1	1	1	600.00
24/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1255	1	1	1	0.00
24/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	315	0	0	0	0.00
24/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	306	0	0	0	0.00
24/06/2021	2037 On 03-February-22			Bond Future	10.84	82.5671	83.0359	82.5671	0.00
24/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6182	6	6	6	0.00
24/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6142	6	6	6	0.00
24/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6101	6	6	6	0.00
24/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2307	2	2	2	0.00
24/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2345	3	2	3	0.00
24/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2326	2	2	2	0.00
24/06/2021	2037 On 05-May-22			Bond Future	11.04	83.5483	84.0225	83.5483	0.00
24/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7405	7	7	7	0.00
24/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7326	7	7	7	0.00
24/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7365	7	7	7	0.00
24/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2652	3	3	3	0.00
24/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2686	3	3	3	0.00
24/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2669	3	3	3	0.00
24/06/2021	2038 On 05-August-21			Bond Future	120.89	120.5474	120.8947	120.5474	7,713.00
24/06/2021	2038 On 04-November-21			Bond Future	122.24	121.8910	122.2415	121.8910	0.00
24/06/2021	2038 On 03-February-22			Bond Future	121.92	121.5675	121.9218	121.5675	0.00
24/06/2021	2038 On 05-May-22			Bond Future	123.40	123.0390	123.3972	123.0390	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
24/06/2021	2040 On 05-August-21			Bond Future	10.60	86.9467	87.4384	86.9467	85,663.00
24/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	12161	12	12	12	0.00
24/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6733	6	7	6	900.00
24/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	23563	23	24	23	0.00
24/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	12105	12	12	12	0.00
24/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	12049	12	12	12	0.00
24/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3952	4	4	4	900.00
24/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	768	1	1	1	0.00
24/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	23	0	0	0	0.00
24/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
24/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	24	0	0	0	0.00
24/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	253	0	0	0	0.00
24/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	24	0	0	0	0.00
24/06/2021	2040 On 04-November-21			Bond Future	10.78	87.8951	88.3917	87.8951	0.00
24/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	13484	13	13	13	0.00
24/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	13383	13	13	13	0.00
24/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	13433	13	13	13	0.00
24/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	341	0	0	0	0.00
24/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	345	0	0	0	0.00
24/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	338	0	0	0	0.00
24/06/2021	2040 On 03-February-22			Bond Future	10.96	84.4093	84.9115	84.4093	0.00
24/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6483	6	6	6	0.00
24/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6440	6	6	6	0.00
24/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6526	6	7	6	0.00
24/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2450	3	2	3	0.00
24/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2430	3	2	3	0.00
24/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2410	3	2	3	0.00
24/06/2021	2040 On 05-May-22			Bond Future	11.16	85.4125	85.9205	85.4125	0.00
24/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1404	1	1	1	1,200.00
24/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7725	7	8	7	0.00
24/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7683	7	8	7	0.00
24/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7766	7	8	7	0.00
24/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3038	3	3	3	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	12661	12	13	12	0.00
24/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1485	2	1	2	1,200.00
24/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2943	3	3	3	0.00
24/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2924	3	3	3	0.00
24/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	7089	7	7	7	0.00
24/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2962	3	3	3	0.00
24/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	11095	11	11	11	0.00
24/06/2021	2044 On 05-August-21			Bond Future	10.64	83.8583	84.2466	83.8583	62,707.00
24/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	12605	12	13	12	0.00
24/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	12550	12	13	12	0.00
24/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	12661	12	13	12	0.00
24/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	19	0	0	0	0.00
24/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	19	0	0	0	0.00
24/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	20	0	0	0	0.00
24/06/2021	2044 On 04-November-21			Bond Future	10.81	84.7730	85.1650	84.7730	0.00
24/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	13323	13	13	13	0.00
24/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	13273	13	13	13	0.00
24/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	13373	13	13	13	0.00
24/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	351	0	0	0	0.00
24/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	357	0	0	0	0.00
24/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	354	0	0	0	0.00
24/06/2021	2044 On 03-February-22			Bond Future	10.99	81.3762	81.7726	81.3762	0.00
24/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6565	6	7	6	0.00
24/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6522	6	7	6	0.00
24/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6478	6	6	6	0.00
24/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2450	3	2	3	0.00
24/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2430	3	2	3	0.00
24/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2409	3	2	3	0.00
24/06/2021	2044 On 05-May-22			Bond Future	11.17	82.3433	82.7442	82.3433	0.00
24/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7806	8	8	8	0.00
24/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7764	8	8	8	0.00
24/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7722	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2956	3	3	3	0.00
24/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2937	3	3	3	0.00
24/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2918	3	3	3	0.00
24/06/2021	2046 On 05-August-21			Bond Future	111.35	111.3246	111.3487	111.3246	18,098.00
24/06/2021	2046 On 04-November-21			Bond Future	110.75	110.7287	110.7526	110.7287	0.00
24/06/2021	2046 On 03-February-22			Bond Future	112.06	112.0386	112.0626	112.0386	0.00
24/06/2021	2046 On 05-May-22			Bond Future	111.55	111.5253	111.5489	111.5253	0.00
24/06/2021	2050 On 05-August-21			Bond Future	113.28	113.4754	113.2845	113.4754	11,059.00
24/06/2021	2050 On 04-November-21			Bond Future	114.55	114.7399	114.5465	114.7399	0.00
24/06/2021	2050 On 03-February-22			Bond Future	113.94	114.1358	113.9395	114.1358	0.00
24/06/2021	2050 On 05-May-22			Bond Future	115.32	115.5171	115.3182	115.5171	0.00
24/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	AL37 On 05-August-21			Index Future	796.81	796.0710	796.8080	796.0710	0.00
24/06/2021	AL37 On 04-November-21			Index Future	805.58	804.8380	805.5800	804.8380	0.00
24/06/2021	AL37 On 03-February-22			Index Future	814.91	814.1630	814.9110	814.1630	0.00
24/06/2021	AL37 On 05-May-22			Index Future	824.58	823.8210	824.5760	823.8210	0.00
24/06/2021	AL7T On 05-August-21			Index Future	907.72	905.1280	907.7240	905.1280	0.00
24/06/2021	AL7T On 04-November-21			Index Future	917.72	915.0970	917.7180	915.0970	0.00
24/06/2021	AL7T On 03-February-22			Index Future	928.35	925.6980	928.3480	925.6980	0.00
24/06/2021	AL7T On 05-May-22			Index Future	939.36	936.6800	939.3590	936.6800	0.00
24/06/2021	ALBI On 05-August-21			Index Future	800.31	797.5620	800.3050	797.5620	114.00
24/06/2021	ALBI On 04-November-21			Index Future	809.12	806.3460	809.1160	806.3460	0.00
24/06/2021	ALBI On 03-February-22			Index Future	818.49	815.6880	818.4880	815.6880	0.00
24/06/2021	ALBI On 05-May-22			Index Future	828.20	825.3640	828.1960	825.3640	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
24/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C213 On 28-February-31			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
24/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2021	ES33 On 05-August-21			Bond Future	11.13	78.8246	79.2067	78.8246	350.00
24/06/2021	ES33 On 04-November-21			Bond Future	11.36	75.9091	76.3139	75.9091	0.00
24/06/2021	ES33 On 03-February-22			Bond Future	11.60	76.7894	77.2171	76.7894	0.00
24/06/2021	ES33 On 05-May-22			Bond Future	11.85	73.9243	74.3744	73.9243	0.00
24/06/2021	ES42 On 05-August-21			Bond Future	11.63	77.7370	78.1383	77.7370	4,779.00
24/06/2021	ES42 On 04-November-21			Bond Future	11.85	74.3267	74.7509	74.3267	0.00
24/06/2021	ES42 On 03-February-22			Bond Future	12.07	75.1892	75.6361	75.1892	0.00
24/06/2021	ES42 On 05-May-22			Bond Future	12.30	71.8239	72.2936	71.8239	0.00
24/06/2021	GOVI On 05-August-21			GOVI	790.26	787.6090	790.2630	787.6090	976.00
24/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	711130	68	71	68	0.00
24/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	711230	68	71	68	0.00
24/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	711330	68	71	68	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
24/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 04-November-21			GOVI	798.96	796.2830	798.9630	796.2830	0.00
24/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	705430	68	71	68	0.00
24/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	705530	68	71	68	0.00
24/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	705630	68	71	68	0.00
24/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 03-February-22			GOVI	808.22	805.5080	808.2170	805.5080	0.00
24/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	154670	13	15	13	0.00
24/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	154770	13	15	13	0.00
24/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	154570	13	15	13	0.00
24/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 05-May-22			GOVI	817.80	815.0640	817.8030	815.0640	0.00
24/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	295630	27	30	27	0.00
24/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	295730	27	30	27	0.00
24/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	295530	27	30	27	0.00
24/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
24/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
24/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2021	IGOV On 05-August-21			Index Future	294.43	294.4890	294.4260	294.4890	450.00
24/06/2021	IGOV On 04-November-21			Index Future	297.74	297.8050	297.7400	297.8050	16.00
24/06/2021	IGOV On 03-February-22			Index Future	301.26	301.3270	301.2610	301.3270	0.00
24/06/2021	IGOV On 05-May-22			Index Future	304.91	304.9720	304.9050	304.9720	0.00
24/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
24/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2750	96.2850	96.2750	0.00
24/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2100	96.2300	96.2100	0.00
24/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.81	96.1750	96.1950	96.1750	30,000.00
24/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.0600	96.1100	96.0600	0.00
24/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.93	96.0200	96.0700	96.0200	0.00
24/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.07	95.8850	95.9350	95.8850	0.00
24/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6400	95.6800	95.6400	0.00
24/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.65	95.2850	95.3550	95.2850	471.00
24/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.1150	95.1800	95.1150	0.00
24/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.8000	94.8500	94.8000	0.00
24/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.29	94.6650	94.7100	94.6650	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
24/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.57	94.4350	94.4350	94.4350	0.00
24/06/2021	R023 On 05-August-21			Bond Future	5.23	107.1683	107.1628	107.1683	15,414.00
24/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	226	0	0	0	0.00
24/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	217	0	0	0	0.00
24/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	208	0	0	0	0.00
24/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	119	0	0	0	0.00
24/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	113	0	0	0	0.00
24/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	107	0	0	0	0.00
24/06/2021	R023 On 04-November-21			Bond Future	5.39	104.4291	104.4231	104.4291	0.00
24/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	66	0	0	0	0.00
24/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	64	0	0	0	0.00
24/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	62	0	0	0	0.00
24/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	692	1	1	1	0.00
24/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	681	1	1	1	0.00
24/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	670	1	1	1	0.00
24/06/2021	R023 On 03-February-22			Bond Future	5.58	105.6396	105.6333	105.6396	0.00
24/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	116	0	0	0	0.00
24/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	113	0	0	0	0.00
24/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	118	0	0	0	0.00
24/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	637	1	1	1	0.00
24/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	653	1	1	1	0.00
24/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	645	1	1	1	0.00
24/06/2021	R023 On 05-May-22			Bond Future	5.83	102.9834	102.9768	102.9834	0.00
24/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	581	1	1	1	0.00
24/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	576	1	1	1	0.00
24/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	587	1	1	1	0.00
24/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	207	0	0	0	0.00
24/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	211	0	0	0	0.00
24/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	209	0	0	0	0.00
24/06/2021	R035 On 05-August-21			Bond Future	10.23	93.6435	94.1023	93.6435	83,116.00
24/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	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
24/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
24/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4110	4	4	4	0.00
24/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1134	1	1	1	100.00
24/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
24/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7353	7	7	7	0.00
24/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	152	0	0	0	100.00
24/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	43988	44	44	44	0.00
24/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	601	1	1	1	100.00
24/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2586	3	3	3	0.00
24/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44222	45	44	45	0.00
24/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44105	45	44	45	0.00
24/06/2021	R035 On 04-November-21			Bond Future	10.43	90.1897	90.6530	90.1897	0.00
24/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6157	6	6	6	0.00
24/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18753	18	19	18	0.00
24/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8795	8	9	8	0.00
24/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2393	2	2	2	782.00
24/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12614	12	13	12	0.00
24/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12564	12	13	12	0.00
24/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5615	5	6	5	0.00
24/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3657	3	4	3	0.00
24/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2032	2	2	2	350.00
24/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2061	2	2	2	400.00
24/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3732	3	4	3	400.00
24/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12663	12	13	12	0.00
24/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	313	0	0	0	0.00
24/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	715	1	1	1	782.00
24/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2483	3	2	3	0.00
24/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4104	4	4	4	0.00
24/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2537	3	3	3	350.00
24/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4142	4	4	4	0.00
24/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1302	1	1	1	350.00
24/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1488	2	1	2	782.00
24/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3696	4	4	4	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
24/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	317	0	0	0	0.00
24/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	45	0	0	0	400.00
24/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	320	0	0	0	0.00
24/06/2021	R035 On 03-February-22			Bond Future	10.63	91.2354	91.7038	91.2354	0.00
24/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5399	5	5	5	0.00
24/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8913	9	9	9	0.00
24/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2330	2	2	2	280.00
24/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1424	1	1	1	683.00
24/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6149	6	6	6	0.00
24/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2768	3	3	3	200.00
24/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8244	8	8	8	0.00
24/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5321	5	5	5	0.00
24/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6774	6	7	6	0.00
24/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3027	3	3	3	1,600.00
24/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6314	6	6	6	0.00
24/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6069	6	6	6	0.00
24/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3970	4	4	4	0.00
24/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6109	6	6	6	0.00
24/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2406	3	2	3	0.00
24/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2425	3	2	3	0.00
24/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2313	2	2	2	200.00
24/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5157	5	5	5	0.00
24/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2780	3	3	3	1,600.00
24/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4825	5	5	5	0.00
24/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2124	2	2	2	683.00
24/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1631	2	2	2	280.00
24/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2387	3	2	3	0.00
24/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3836	4	4	4	683.00
24/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7621	8	8	8	0.00
24/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1456	2	1	2	1,800.00
24/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2825	3	3	3	280.00
24/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5784	6	6	6	0.00
24/06/2021	R035 On 05-May-22			Bond Future	10.83	87.8408	88.3147	87.8408	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
24/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7522	7	8	7	0.00
24/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7482	7	7	7	0.00
24/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7442	7	7	7	0.00
24/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2691	3	3	3	0.00
24/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2674	3	3	3	0.00
24/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2657	3	3	3	0.00
24/06/2021	R186 On 05-August-21			Bond Future	7.38	114.9654	115.0721	114.9654	87,832.00
24/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5760	6	6	6	0.00
24/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5716	6	6	6	0.00
24/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5673	6	6	6	0.00
24/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	22	0	0	0	0.00
24/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	22	0	0	0	0.00
24/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	21	0	0	0	0.00
24/06/2021	R186 On 04-November-21			Bond Future	7.56	116.2184	116.3258	116.2184	0.00
24/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3160	3	3	3	0.00
24/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5532	5	6	5	0.00
24/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3095	3	3	3	0.00
24/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2147	2	2	2	0.00
24/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3127	3	3	3	0.00
24/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	718	1	1	1	0.00
24/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	729	1	1	1	0.00
24/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	240	0	0	0	15,177.00
24/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	706	1	1	1	0.00
24/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1192	1	1	1	15,177.00
24/06/2021	R186 On 03-February-22			Bond Future	7.74	112.2832	112.3915	112.2832	0.00
24/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1132	1	1	1	0.00
24/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1117	1	1	1	0.00
24/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1148	1	1	1	0.00
24/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3061	3	3	3	0.00
24/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3117	3	3	3	0.00
24/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3089	3	3	3	0.00
24/06/2021	R186 On 05-May-22			Bond Future	7.95	113.6166	113.7261	113.6166	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
24/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3207	3	3	3	0.00
24/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3182	3	3	3	0.00
24/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3232	3	3	3	0.00
24/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1741	2	2	2	0.00
24/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1770	2	2	2	0.00
24/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1756	2	2	2	0.00
24/06/2021	R197 On 05-August-21			Bond Future	321.97	321.6266	321.9687	321.6266	1,120.00
24/06/2021	R197 On 04-November-21			Bond Future	325.56	325.2106	325.5552	325.2106	0.00
24/06/2021	R197 On 03-February-22			Bond Future	321.25	320.9077	321.2547	320.9077	0.00
24/06/2021	R197 On 05-May-22			Bond Future	325.14	324.7921	325.1427	324.7921	0.00
24/06/2021	R202 On 05-August-21			Bond Future	237.07	237.7286	237.0700	237.7286	9,436.00
24/06/2021	R202 On 04-November-21			Bond Future	239.71	240.3778	239.7109	240.3778	0.00
24/06/2021	R202 On 03-February-22			Bond Future	238.22	238.8924	238.2165	238.8924	0.00
24/06/2021	R202 On 05-May-22			Bond Future	241.10	241.7834	241.0990	241.7834	0.00
24/06/2021	R209 On 05-August-21			Bond Future	10.15	72.4399	72.8397	72.4399	28,731.00
24/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8871	8	9	8	0.00
24/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8823	8	9	8	0.00
24/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8918	9	9	9	0.00
24/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	32	0	0	0	0.00
24/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	34	0	0	0	0.00
24/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	33	0	0	0	0.00
24/06/2021	R209 On 04-November-21			Bond Future	10.32	70.0895	70.4934	70.0895	4,785.00
24/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	747	1	1	1	6,000.00
24/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9967	10	10	10	0.00
24/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1751	2	2	2	0.00
24/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9194	9	9	9	0.00
24/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3185	3	3	3	0.00
24/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	10010	10	10	10	0.00
24/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9924	10	10	10	0.00
24/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	337	0	0	0	0.00
24/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	413	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	3640	4	4	4	3,100.00
24/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	340	0	0	0	0.00
24/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	344	0	0	0	0.00
24/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2170	2	2	2	9,400.00
24/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5715	6	6	6	0.00
24/06/2021	R209 On 03-February-22			Bond Future	10.49	70.9024	71.3107	70.9024	0.00
24/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5060	5	5	5	0.00
24/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5025	5	5	5	0.00
24/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4990	5	5	5	0.00
24/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2123	2	2	2	0.00
24/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2106	2	2	2	0.00
24/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2088	2	2	2	0.00
24/06/2021	R209 On 05-May-22			Bond Future	10.67	68.6031	69.0162	68.6031	0.00
24/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6422	6	6	6	0.00
24/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6387	6	6	6	0.00
24/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6353	6	6	6	0.00
24/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2362	3	2	3	0.00
24/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2347	2	2	2	0.00
24/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2331	2	2	2	0.00
24/06/2021	R210 On 05-August-21			Bond Future	210.21	210.4255	210.2075	210.4255	1,486.00
24/06/2021	R210 On 04-November-21			Bond Future	209.77	209.9865	209.7651	209.9865	0.00
24/06/2021	R210 On 03-February-22			Bond Future	212.25	212.4706	212.2460	212.4706	0.00
24/06/2021	R210 On 05-May-22			Bond Future	211.98	212.2080	211.9796	212.2080	0.00
24/06/2021	R212 On 05-August-21			Bond Future	172.86	172.8582	172.8593	172.8582	2,207.00
24/06/2021	R212 On 04-November-21			Bond Future	174.79	174.7847	174.7852	174.7847	0.00
24/06/2021	R213 On 05-August-21			Bond Future	9.33	88.4082	88.5920	88.4082	9,084.00
24/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	8124	8	8	8	0.00
24/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4670	5	5	5	0.00
24/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7737	8	8	8	0.00
24/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	8076	8	8	8	0.00
24/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	8027	8	8	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
24/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1521	1	2	1	0.00
24/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	42	0	0	0	0.00
24/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	258	0	0	0	0.00
24/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1460	2	1	2	0.00
24/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	40	0	0	0	0.00
24/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	49	0	0	0	0.00
24/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	39	0	0	0	0.00
24/06/2021	R213 On 04-November-21			Bond Future	9.52	85.8427	86.0281	85.8427	0.00
24/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8532	8	9	8	0.00
24/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8489	8	8	8	0.00
24/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8575	8	9	8	0.00
24/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	418	0	0	0	0.00
24/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	413	0	0	0	0.00
24/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	409	0	0	0	0.00
24/06/2021	R213 On 03-February-22			Bond Future	9.71	86.8378	87.0251	86.8378	0.00
24/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4557	4	5	4	0.00
24/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3305	3	3	3	0.00
24/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1817	2	2	2	220.00
24/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6071	6	6	6	0.00
24/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1966	2	2	2	430.00
24/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4824	5	5	5	0.00
24/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4491	4	4	4	0.00
24/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2819	3	3	3	0.00
24/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3918	4	4	4	0.00
24/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3888	4	4	4	0.00
24/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1178	1	1	1	102.00
24/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4009	4	4	4	0.00
24/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	944	1	1	1	200.00
24/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3948	4	4	4	0.00
24/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6329	6	6	6	0.00
24/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1431	1	1	1	220.00
24/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1517	2	2	2	430.00
24/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2530	3	3	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
24/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2488	3	2	3	430.00
24/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4613	5	5	5	0.00
24/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6182	6	6	6	0.00
24/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3509	4	4	4	200.00
24/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6926	7	7	7	0.00
24/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2573	3	3	3	0.00
24/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2552	3	3	3	0.00
24/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2198	2	2	2	200.00
24/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2021	2	2	2	102.00
24/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3038	3	3	3	102.00
24/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2161	2	2	2	220.00
24/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4852	5	5	5	0.00
24/06/2021	R213 On 05-May-22			Bond Future	9.90	84.3369	84.5263	84.3369	0.00
24/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5885	6	6	6	0.00
24/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5918	6	6	6	0.00
24/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5851	6	6	6	0.00
24/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2192	2	2	2	0.00
24/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2222	2	2	2	0.00
24/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2206	2	2	2	0.00
24/06/2021	R214 On 05-August-21			Bond Future	10.54	69.3163	69.6938	69.3163	17,880.00
24/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	8098	8	8	8	0.00
24/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	8146	8	8	8	0.00
24/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8050	8	8	8	0.00
24/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	52	0	0	0	0.00
24/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	55	0	0	0	0.00
24/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	54	0	0	0	0.00
24/06/2021	R214 On 04-November-21			Bond Future	10.71	66.7947	67.1760	66.7947	0.00
24/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9610	9	10	9	0.00
24/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9567	9	10	9	0.00
24/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9525	9	10	9	0.00
24/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	387	0	0	0	0.00
24/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	379	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
24/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	383	0	0	0	0.00
24/06/2021	R214 On 03-February-22			Bond Future	10.88	67.5691	67.9546	67.5691	0.00
24/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5070	5	5	5	0.00
24/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5035	5	5	5	0.00
24/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5105	5	5	5	0.00
24/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2231	2	2	2	0.00
24/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2213	2	2	2	0.00
24/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2194	2	2	2	0.00
24/06/2021	R214 On 05-May-22			Bond Future	11.05	65.0919	65.4818	65.0919	0.00
24/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6140	6	6	6	0.00
24/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6107	6	6	6	0.00
24/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6174	6	6	6	0.00
24/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2496	3	2	3	0.00
24/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2479	3	2	3	0.00
24/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2462	3	2	3	0.00
24/06/2021	R248 On 05-August-21			Bond Future	10.54	87.4916	88.0094	87.4916	171,110.00
24/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12998	12	13	12	0.00
24/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12942	12	13	12	0.00
24/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	451	0	0	0	0.00
24/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1794	2	2	2	0.00
24/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	13054	13	13	13	0.00
24/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5256	5	5	5	0.00
24/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1121	1	1	1	1,300.00
24/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3596	3	4	3	1,300.00
24/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2189	2	2	2	0.00
24/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2108	2	2	2	0.00
24/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1739	2	2	2	0.00
24/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	928	1	1	1	0.00
24/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	18	0	0	0	0.00
24/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	471	1	0	1	0.00
24/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	17	0	0	0	0.00
24/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	2997	3	3	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
24/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4768	5	5	5	0.00
24/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	17	0	0	0	0.00
24/06/2021	R248 On 04-November-21			Bond Future	10.71	84.0337	84.5568	84.0337	0.00
24/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1861	2	2	2	1,200.00
24/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	497	0	0	0	1,200.00
24/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13865	13	14	13	0.00
24/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13814	13	14	13	0.00
24/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13916	13	14	13	0.00
24/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	318	0	0	0	0.00
24/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	324	0	0	0	0.00
24/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	321	0	0	0	0.00
24/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9505	10	10	10	0.00
24/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	4994	5	5	5	0.00
24/06/2021	R248 On 03-February-22			Bond Future	10.88	85.0080	85.5369	85.0080	0.00
24/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6714	6	7	6	0.00
24/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6670	6	7	6	0.00
24/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6625	6	7	6	0.00
24/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2508	3	3	3	0.00
24/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2550	3	3	3	0.00
24/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2529	3	3	3	0.00
24/06/2021	R248 On 05-May-22			Bond Future	11.05	81.6027	82.1377	81.6027	0.00
24/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7939	8	8	8	0.00
24/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7896	8	8	8	0.00
24/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7852	7	8	7	0.00
24/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2930	3	3	3	0.00
24/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2891	3	3	3	0.00
24/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2910	3	3	3	0.00