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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/12/2021 TO: 06/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	2025 On 03-February-22			Bond Future	154.34	154.2691	154.3395	154.2691	5,431.00
06/12/2021	2025 On 05-May-22			Bond Future	156.22	156.1450	156.2157	156.1450	164.00
06/12/2021	2025 On 04-August-22			Bond Future	156.57	156.4960	156.5674	156.4960	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
06/12/2021	2025 On 03-November-22			Bond Future	158.56	158.4919	158.5639	158.4919	0.00
06/12/2021	2029 On 03-February-22			Bond Future	112.92	112.0226	112.9225	112.0226	2,806.00
06/12/2021	2029 On 05-May-22			Bond Future	113.10	112.1875	113.0979	112.1875	186.00
06/12/2021	2029 On 04-August-22			Bond Future	114.52	113.5972	114.5189	113.5972	0.00
06/12/2021	2029 On 03-November-22			Bond Future	114.76	113.8233	114.7565	113.8233	0.00
06/12/2021	2030 On 03-February-22			Bond Future	9.61	90.7731	91.3168	90.7731	83,746.00
06/12/2021	2030 On 03-February-22	8,80	Call	Bond Future	116	0	0	0	0.00
06/12/2021	2030 On 03-February-22	9,90	Call	Bond Future	2164	2	2	2	0.00
06/12/2021	2030 On 03-February-22	10,85	Call	Bond Future	6170	6	6	6	0.00
06/12/2021	2030 On 03-February-22	9,60	Call	Bond Future	1241	1	1	1	1,000.00
06/12/2021	2030 On 03-February-22	9,78	Call	Bond Future	1767	1	2	1	0.00
06/12/2021	2030 On 03-February-22	9,44	Call	Bond Future	860	1	1	1	0.00
06/12/2021	2030 On 03-February-22	9,43	Call	Bond Future	839	1	1	1	0.00
06/12/2021	2030 On 03-February-22	8,39	Call	Bond Future	22	0	0	0	101.00
06/12/2021	2030 On 03-February-22	8,85	Call	Bond Future	138	0	0	0	1,000.00
06/12/2021	2030 On 03-February-22	9,80	Call	Bond Future	1830	2	2	2	950.00
06/12/2021	2030 On 03-February-22	9,45	Call	Bond Future	881	1	1	1	0.00
06/12/2021	2030 On 03-February-22	9,40	Call	Bond Future	778	1	1	1	0.00
06/12/2021	2030 On 03-February-22	9,10	Call	Bond Future	324	0	0	0	0.00
06/12/2021	2030 On 03-February-22	9,35	Call	Bond Future	683	1	1	1	0.00
06/12/2021	2030 On 03-February-22	9,20	Call	Bond Future	446	0	0	0	950.00
06/12/2021	2030 On 03-February-22	9,20	Put	Bond Future	2623	3	3	3	0.00
06/12/2021	2030 On 03-February-22	9,35	Put	Bond Future	2066	2	2	2	101.00
06/12/2021	2030 On 03-February-22	9,10	Put	Bond Future	3036	4	3	4	0.00
06/12/2021	2030 On 03-February-22	9,40	Put	Bond Future	1898	2	2	2	0.00
06/12/2021	2030 On 03-February-22	9,45	Put	Bond Future	1739	2	2	2	0.00
06/12/2021	2030 On 03-February-22	9,80	Put	Bond Future	881	1	1	1	0.00
06/12/2021	2030 On 03-February-22	9,90	Put	Bond Future	706	1	1	1	8,000.00
06/12/2021	2030 On 03-February-22	8,85	Put	Bond Future	4203	5	4	5	0.00
06/12/2021	2030 On 03-February-22	8,39	Put	Bond Future	6644	7	7	7	0.00
06/12/2021	2030 On 03-February-22	8,80	Put	Bond Future	4454	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	2030 On 03-February-22	9,43	Put	Bond Future	1801	2	2	2	0.00
06/12/2021	2030 On 03-February-22	9,44	Put	Bond Future	1770	2	2	2	0.00
06/12/2021	2030 On 03-February-22	9,78	Put	Bond Future	919	1	1	1	101.00
06/12/2021	2030 On 03-February-22	9,60	Put	Bond Future	1319	2	1	2	0.00
06/12/2021	2030 On 03-February-22	10,85	Put	Bond Future	65	0	0	0	1,000.00
06/12/2021	2030 On 05-May-22			Bond Future	9.83	91.8553	92.4051	91.8553	14,757.00
06/12/2021	2030 On 05-May-22	11,04	Call	Bond Future	6199	6	6	6	0.00
06/12/2021	2030 On 05-May-22	10,19	Call	Bond Future	3062	3	3	3	0.00
06/12/2021	2030 On 05-May-22	8,81	Call	Bond Future	379	0	0	0	200.00
06/12/2021	2030 On 05-May-22	8,89	Call	Bond Future	440	0	0	0	1,800.00
06/12/2021	2030 On 05-May-22	9,35	Call	Bond Future	980	1	1	1	0.00
06/12/2021	2030 On 05-May-22	7,73	Call	Bond Future	30	0	0	0	200.00
06/12/2021	2030 On 05-May-22	10,20	Call	Bond Future	3094	3	3	3	0.00
06/12/2021	2030 On 05-May-22	10,21	Call	Bond Future	3126	3	3	3	0.00
06/12/2021	2030 On 05-May-22	9,95	Call	Bond Future	2346	2	2	2	0.00
06/12/2021	2030 On 05-May-22	8,14	Call	Bond Future	91	0	0	0	1,800.00
06/12/2021	2030 On 05-May-22	8,47	Call	Bond Future	192	0	0	0	1,073.00
06/12/2021	2030 On 05-May-22	8,14	Put	Bond Future	9062	10	9	10	0.00
06/12/2021	2030 On 05-May-22	8,81	Put	Bond Future	5669	6	6	6	0.00
06/12/2021	2030 On 05-May-22	8,89	Put	Bond Future	5302	6	5	6	0.00
06/12/2021	2030 On 05-May-22	10,21	Put	Bond Future	1267	1	1	1	0.00
06/12/2021	2030 On 05-May-22	10,20	Put	Bond Future	1283	2	1	2	200.00
06/12/2021	2030 On 05-May-22	7,73	Put	Bond Future	11343	12	11	12	0.00
06/12/2021	2030 On 05-May-22	8,47	Put	Bond Future	7328	8	7	8	0.00
06/12/2021	2030 On 05-May-22	9,35	Put	Bond Future	3428	4	3	4	1,073.00
06/12/2021	2030 On 05-May-22	10,19	Put	Bond Future	1300	2	1	2	0.00
06/12/2021	2030 On 05-May-22	11,04	Put	Bond Future	423	1	0	1	1,800.00
06/12/2021	2030 On 05-May-22	9,95	Put	Bond Future	1761	2	2	2	1,073.00
06/12/2021	2030 On 04-August-22			Bond Future	10.07	88.9342	89.4908	88.9342	0.00
06/12/2021	2030 On 04-August-22	9,05	Call	Bond Future	695	1	1	1	800.00
06/12/2021	2030 On 04-August-22	9,54	Call	Bond Future	1326	1	1	1	0.00
06/12/2021	2030 On 04-August-22	8,30	Call	Bond Future	209	0	0	0	800.00
06/12/2021	2030 On 04-August-22	9,55	Call	Bond Future	1344	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
06/12/2021	2030 On 04-August-22	9,56	Call	Bond Future	1362	1	1	1	0.00
06/12/2021	2030 On 04-August-22	10,95	Call	Bond Future	5155	5	5	5	0.00
06/12/2021	2030 On 04-August-22	10,95	Put	Bond Future	1032	1	1	1	800.00
06/12/2021	2030 On 04-August-22	9,56	Put	Bond Future	3840	4	4	4	0.00
06/12/2021	2030 On 04-August-22	9,55	Put	Bond Future	3871	4	4	4	0.00
06/12/2021	2030 On 04-August-22	8,30	Put	Bond Future	9242	10	9	10	0.00
06/12/2021	2030 On 04-August-22	9,54	Put	Bond Future	3903	4	4	4	0.00
06/12/2021	2030 On 04-August-22	9,05	Put	Bond Future	5758	6	6	6	0.00
06/12/2021	2030 On 03-November-22			Bond Future	10.29	90.0980	90.6612	90.0980	0.00
06/12/2021	2030 On 03-November-22	10,09	Call	Bond Future	2384	2	2	2	0.00
06/12/2021	2030 On 03-November-22	10,08	Call	Bond Future	2361	2	2	2	0.00
06/12/2021	2030 On 03-November-22	10,10	Call	Bond Future	2406	2	2	2	0.00
06/12/2021	2030 On 03-November-22	10,10	Put	Bond Future	3302	4	3	4	0.00
06/12/2021	2030 On 03-November-22	10,08	Put	Bond Future	3351	4	3	4	0.00
06/12/2021	2030 On 03-November-22	10,09	Put	Bond Future	3326	4	3	4	0.00
06/12/2021	2032 On 03-February-22			Bond Future	10.09	90.8028	91.4066	90.8028	113,323.00
06/12/2021	2032 On 03-February-22	8,91	Call	Bond Future	19	0	0	0	198.00
06/12/2021	2032 On 03-February-22	9,14	Call	Bond Future	55	0	0	0	97.00
06/12/2021	2032 On 03-February-22	9,57	Call	Bond Future	290	0	0	0	0.00
06/12/2021	2032 On 03-February-22	10,95	Call	Bond Future	4937	4	5	4	0.00
06/12/2021	2032 On 03-February-22	10,90	Call	Bond Future	4694	4	5	4	0.00
06/12/2021	2032 On 03-February-22	10,45	Call	Bond Future	2658	2	3	2	0.00
06/12/2021	2032 On 03-February-22	10,35	Call	Bond Future	2261	2	2	2	0.00
06/12/2021	2032 On 03-February-22	9,90	Call	Bond Future	848	1	1	1	900.00
06/12/2021	2032 On 03-February-22	10,14	Call	Bond Future	1516	1	2	1	0.00
06/12/2021	2032 On 03-February-22	10,44	Call	Bond Future	2617	2	3	2	0.00
06/12/2021	2032 On 03-February-22	9,62	Call	Bond Future	350	0	0	0	210.00
06/12/2021	2032 On 03-February-22	10,53	Call	Bond Future	2993	3	3	3	0.00
06/12/2021	2032 On 03-February-22	10,42	Call	Bond Future	2536	2	3	2	0.00
06/12/2021	2032 On 03-February-22	10,43	Call	Bond Future	2576	2	3	2	0.00
06/12/2021	2032 On 03-February-22	9,81	Call	Bond Future	656	1	1	1	0.00
06/12/2021	2032 On 03-February-22	9,67	Call	Bond Future	418	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
06/12/2021	2032 On 03-February-22	9,58	Call	Bond Future	302	0	0	0	400.00
06/12/2021	2032 On 03-February-22	11,13	Call	Bond Future	5826	5	6	5	0.00
06/12/2021	2032 On 03-February-22	10,65	Call	Bond Future	3519	3	4	3	0.00
06/12/2021	2032 On 03-February-22	10,66	Call	Bond Future	3565	3	4	3	0.00
06/12/2021	2032 On 03-February-22	10,66	Put	Bond Future	384	1	0	1	97.00
06/12/2021	2032 On 03-February-22	10,45	Put	Bond Future	641	1	1	1	198.00
06/12/2021	2032 On 03-February-22	10,65	Put	Bond Future	394	1	0	1	0.00
06/12/2021	2032 On 03-February-22	11,13	Put	Bond Future	117	0	0	0	210.00
06/12/2021	2032 On 03-February-22	8,91	Put	Bond Future	7217	8	7	8	0.00
06/12/2021	2032 On 03-February-22	9,58	Put	Bond Future	3337	4	3	4	0.00
06/12/2021	2032 On 03-February-22	9,81	Put	Bond Future	2318	3	2	3	198.00
06/12/2021	2032 On 03-February-22	9,90	Put	Bond Future	1980	2	2	2	900.00
06/12/2021	2032 On 03-February-22	10,43	Put	Bond Future	671	1	1	1	0.00
06/12/2021	2032 On 03-February-22	10,42	Put	Bond Future	687	1	1	1	0.00
06/12/2021	2032 On 03-February-22	10,53	Put	Bond Future	530	1	1	1	210.00
06/12/2021	2032 On 03-February-22	10,35	Put	Bond Future	806	1	1	1	400.00
06/12/2021	2032 On 03-February-22	9,62	Put	Bond Future	3144	4	3	4	0.00
06/12/2021	2032 On 03-February-22	10,44	Put	Bond Future	656	1	1	1	0.00
06/12/2021	2032 On 03-February-22	10,14	Put	Bond Future	1255	2	1	2	97.00
06/12/2021	2032 On 03-February-22	10,90	Put	Bond Future	210	0	0	0	900.00
06/12/2021	2032 On 03-February-22	10,95	Put	Bond Future	185	0	0	0	400.00
06/12/2021	2032 On 03-February-22	9,57	Put	Bond Future	3386	4	3	4	0.00
06/12/2021	2032 On 03-February-22	9,14	Put	Bond Future	5795	6	6	6	0.00
06/12/2021	2032 On 03-February-22	9,67	Put	Bond Future	2913	3	3	3	0.00
06/12/2021	2032 On 05-May-22			Bond Future	10.30	87.7383	88.3490	87.7383	20,406.00
06/12/2021	2032 On 05-May-22	11,02	Call	Bond Future	4742	4	5	4	0.00
06/12/2021	2032 On 05-May-22	11,04	Call	Bond Future	4825	4	5	4	0.00
06/12/2021	2032 On 05-May-22	10,29	Call	Bond Future	2131	2	2	2	993.00
06/12/2021	2032 On 05-May-22	9,58	Call	Bond Future	603	0	1	0	780.00
06/12/2021	2032 On 05-May-22	10,18	Call	Bond Future	1813	2	2	2	780.00
06/12/2021	2032 On 05-May-22	11,03	Call	Bond Future	4783	4	5	4	0.00
06/12/2021	2032 On 05-May-22	11,18	Call	Bond Future	5416	5	5	5	0.00
06/12/2021	2032 On 05-May-22	10,98	Call	Bond Future	4578	4	5	4	0.00

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06/12/2021	2032 On 05-May-22	10,98	Put	Bond Future	887	1	1	1	993.00
06/12/2021	2032 On 05-May-22	11,18	Put	Bond Future	678	1	1	1	780.00
06/12/2021	2032 On 05-May-22	11,02	Put	Bond Future	840	1	1	1	0.00
06/12/2021	2032 On 05-May-22	11,03	Put	Bond Future	828	1	1	1	0.00
06/12/2021	2032 On 05-May-22	10,29	Put	Bond Future	2190	3	2	3	0.00
06/12/2021	2032 On 05-May-22	10,18	Put	Bond Future	2490	3	2	3	0.00
06/12/2021	2032 On 05-May-22	9,58	Put	Bond Future	4758	5	5	5	0.00
06/12/2021	2032 On 05-May-22	11,04	Put	Bond Future	818	1	1	1	0.00
06/12/2021	2032 On 04-August-22			Bond Future	10.51	88.7699	89.3882	88.7699	0.00
06/12/2021	2032 On 04-August-22	11,60	Call	Bond Future	6495	6	6	6	0.00
06/12/2021	2032 On 04-August-22	11,89	Call	Bond Future	7699	7	8	7	0.00
06/12/2021	2032 On 04-August-22	10,20	Call	Bond Future	1795	2	2	2	0.00
06/12/2021	2032 On 04-August-22	10,21	Call	Bond Future	1820	2	2	2	0.00
06/12/2021	2032 On 04-August-22	10,22	Call	Bond Future	1844	2	2	2	0.00
06/12/2021	2032 On 04-August-22	8,97	Call	Bond Future	250	0	0	0	800.00
06/12/2021	2032 On 04-August-22	9,72	Call	Bond Future	909	1	1	1	800.00
06/12/2021	2032 On 04-August-22	9,72	Put	Bond Future	5362	6	5	6	0.00
06/12/2021	2032 On 04-August-22	8,97	Put	Bond Future	9190	10	9	10	0.00
06/12/2021	2032 On 04-August-22	10,20	Put	Bond Future	3522	4	4	4	0.00
06/12/2021	2032 On 04-August-22	10,21	Put	Bond Future	3491	4	3	4	0.00
06/12/2021	2032 On 04-August-22	10,22	Put	Bond Future	3460	4	3	4	0.00
06/12/2021	2032 On 04-August-22	11,89	Put	Bond Future	652	1	1	1	0.00
06/12/2021	2032 On 04-August-22	11,60	Put	Bond Future	867	1	1	1	800.00
06/12/2021	2032 On 03-November-22			Bond Future	10.73	85.7862	86.4118	85.7862	0.00
06/12/2021	2032 On 03-November-22	10,66	Call	Bond Future	2897	3	3	3	0.00
06/12/2021	2032 On 03-November-22	10,66	Put	Bond Future	3267	4	3	4	0.00
06/12/2021	2033 On 03-February-22			Bond Future	109.02	108.1630	109.0171	108.1630	7,393.00
06/12/2021	2033 On 05-May-22			Bond Future	109.06	108.1992	109.0632	108.1992	2,121.00
06/12/2021	2033 On 04-August-22			Bond Future	110.43	109.5586	110.4334	109.5586	0.00
06/12/2021	2033 On 03-November-22			Bond Future	110.54	109.6526	110.5383	109.6526	0.00
06/12/2021	2037 On 03-February-22			Bond Future	10.75	82.9003	83.6377	82.9003	118,701.00

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06/12/2021	2037 On 03-February-22	11,47	Call	Bond Future	4793	4	5	4	0.00
06/12/2021	2037 On 03-February-22	11,45	Call	Bond Future	4689	4	5	4	0.00
06/12/2021	2037 On 03-February-22	11,46	Call	Bond Future	4741	4	5	4	0.00
06/12/2021	2037 On 03-February-22	11,47	Put	Bond Future	316	0	0	0	0.00
06/12/2021	2037 On 03-February-22	11,45	Put	Bond Future	331	0	0	0	0.00
06/12/2021	2037 On 03-February-22	11,46	Put	Bond Future	324	0	0	0	0.00
06/12/2021	2037 On 05-May-22			Bond Future	10.94	83.8887	84.6347	83.8887	11,855.00
06/12/2021	2037 On 05-May-22	11,84	Call	Bond Future	6156	6	6	6	0.00
06/12/2021	2037 On 05-May-22	11,82	Call	Bond Future	6062	6	6	6	0.00
06/12/2021	2037 On 05-May-22	11,83	Call	Bond Future	6109	6	6	6	0.00
06/12/2021	2037 On 05-May-22	11,84	Put	Bond Future	791	1	1	1	0.00
06/12/2021	2037 On 05-May-22	11,82	Put	Bond Future	811	1	1	1	0.00
06/12/2021	2037 On 05-May-22	11,83	Put	Bond Future	801	1	1	1	0.00
06/12/2021	2037 On 04-August-22			Bond Future	11.15	80.6191	81.3742	80.6191	0.00
06/12/2021	2037 On 04-August-22	10,91	Call	Bond Future	2275	2	2	2	0.00
06/12/2021	2037 On 04-August-22	11,21	Call	Bond Future	3205	3	3	3	1,050.00
06/12/2021	2037 On 04-August-22	10,10	Call	Bond Future	686	1	1	1	50.00
06/12/2021	2037 On 04-August-22	11,42	Call	Bond Future	3932	4	4	4	0.00
06/12/2021	2037 On 04-August-22	11,95	Call	Bond Future	6023	5	6	5	0.00
06/12/2021	2037 On 04-August-22	10,89	Call	Bond Future	2218	2	2	2	0.00
06/12/2021	2037 On 04-August-22	10,90	Call	Bond Future	2246	2	2	2	0.00
06/12/2021	2037 On 04-August-22	10,89	Put	Bond Future	3805	4	4	4	0.00
06/12/2021	2037 On 04-August-22	11,95	Put	Bond Future	1336	2	1	2	1,050.00
06/12/2021	2037 On 04-August-22	10,91	Put	Bond Future	3737	4	4	4	0.00
06/12/2021	2037 On 04-August-22	11,42	Put	Bond Future	2290	3	2	3	50.00
06/12/2021	2037 On 04-August-22	10,10	Put	Bond Future	7455	8	7	8	0.00
06/12/2021	2037 On 04-August-22	10,90	Put	Bond Future	3770	4	4	4	50.00
06/12/2021	2037 On 04-August-22	11,21	Put	Bond Future	2819	3	3	3	0.00
06/12/2021	2037 On 03-November-22			Bond Future	11.34	81.6790	82.4433	81.6790	0.00
06/12/2021	2037 On 03-November-22	11,30	Call	Bond Future	3378	3	3	3	0.00
06/12/2021	2037 On 03-November-22	11,32	Call	Bond Future	3440	3	3	3	0.00
06/12/2021	2037 On 03-November-22	11,31	Call	Bond Future	3409	3	3	3	0.00
06/12/2021	2037 On 03-November-22	11,31	Put	Bond Future	3594	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
06/12/2021	2037 On 03-November-22	11,30	Put	Bond Future	3623	4	4	4	0.00
06/12/2021	2037 On 03-November-22	11,32	Put	Bond Future	3565	4	4	4	0.00
06/12/2021	2038 On 03-February-22			Bond Future	121.81	121.8029	121.8113	121.8029	6,294.00
06/12/2021	2038 On 05-May-22			Bond Future	123.29	123.2841	123.2922	123.2841	677.00
06/12/2021	2038 On 04-August-22			Bond Future	123.03	123.0209	123.0289	123.0209	0.00
06/12/2021	2038 On 03-November-22			Bond Future	124.60	124.5901	124.5980	124.5901	0.00
06/12/2021	2040 On 03-February-22			Bond Future	10.83	85.1314	85.8558	85.1314	87,889.00
06/12/2021	2040 On 03-February-22	10,60	Call	Bond Future	986	1	1	1	2,000.00
06/12/2021	2040 On 03-February-22	11,57	Call	Bond Future	5269	5	5	5	0.00
06/12/2021	2040 On 03-February-22	11,58	Call	Bond Future	5324	5	5	5	0.00
06/12/2021	2040 On 03-February-22	11,59	Call	Bond Future	5380	5	5	5	0.00
06/12/2021	2040 On 03-February-22	11,57	Put	Bond Future	334	0	0	0	0.00
06/12/2021	2040 On 03-February-22	11,58	Put	Bond Future	327	0	0	0	0.00
06/12/2021	2040 On 03-February-22	11,59	Put	Bond Future	319	0	0	0	0.00
06/12/2021	2040 On 03-February-22	10,60	Put	Bond Future	2587	3	3	3	0.00
06/12/2021	2040 On 05-May-22			Bond Future	11.01	86.1465	86.8792	86.1465	8,568.00
06/12/2021	2040 On 05-May-22	11,90	Call	Bond Future	6555	6	7	6	0.00
06/12/2021	2040 On 05-May-22	11,91	Call	Bond Future	6605	6	7	6	0.00
06/12/2021	2040 On 05-May-22	9,82	Call	Bond Future	256	0	0	0	1,200.00
06/12/2021	2040 On 05-May-22	11,92	Call	Bond Future	6655	6	7	6	0.00
06/12/2021	2040 On 05-May-22	10,57	Call	Bond Future	1305	1	1	1	1,200.00
06/12/2021	2040 On 05-May-22	13,04	Call	Bond Future	12368	12	12	12	0.00
06/12/2021	2040 On 05-May-22	13,04	Put	Bond Future	233	0	0	0	1,200.00
06/12/2021	2040 On 05-May-22	11,91	Put	Bond Future	865	1	1	1	0.00
06/12/2021	2040 On 05-May-22	10,57	Put	Bond Future	4398	5	4	5	0.00
06/12/2021	2040 On 05-May-22	11,92	Put	Bond Future	854	1	1	1	0.00
06/12/2021	2040 On 05-May-22	9,82	Put	Bond Future	8987	10	9	10	0.00
06/12/2021	2040 On 05-May-22	11,90	Put	Bond Future	875	1	1	1	0.00
06/12/2021	2040 On 04-August-22			Bond Future	11.21	82.6530	83.3946	82.6530	0.00
06/12/2021	2040 On 04-August-22	12,24	Call	Bond Future	7520	7	8	7	0.00
06/12/2021	2040 On 04-August-22	11,03	Call	Bond Future	2618	2	3	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
06/12/2021	2040 On 04-August-22	9,70	Call	Bond Future	310	0	0	0	460.00
06/12/2021	2040 On 04-August-22	10,70	Call	Bond Future	1674	1	2	1	460.00
06/12/2021	2040 On 04-August-22	11,04	Call	Bond Future	2649	2	3	2	0.00
06/12/2021	2040 On 04-August-22	11,05	Call	Bond Future	2681	2	3	2	0.00
06/12/2021	2040 On 04-August-22	11,05	Put	Bond Future	3756	4	4	4	0.00
06/12/2021	2040 On 04-August-22	9,70	Put	Bond Future	11268	12	11	12	0.00
06/12/2021	2040 On 04-August-22	12,24	Put	Bond Future	1164	1	1	1	460.00
06/12/2021	2040 On 04-August-22	11,04	Put	Bond Future	3792	4	4	4	0.00
06/12/2021	2040 On 04-August-22	10,70	Put	Bond Future	5152	6	5	6	0.00
06/12/2021	2040 On 04-August-22	11,03	Put	Bond Future	3827	4	4	4	0.00
06/12/2021	2040 On 03-November-22			Bond Future	11.40	83.7399	84.4907	83.7399	0.00
06/12/2021	2040 On 03-November-22	11,41	Call	Bond Future	3796	3	4	3	0.00
06/12/2021	2040 On 03-November-22	11,39	Call	Bond Future	3729	3	4	3	0.00
06/12/2021	2040 On 03-November-22	11,40	Call	Bond Future	3762	3	4	3	0.00
06/12/2021	2040 On 03-November-22	11,41	Put	Bond Future	3720	4	4	4	0.00
06/12/2021	2040 On 03-November-22	11,39	Put	Bond Future	3782	4	4	4	0.00
06/12/2021	2040 On 03-November-22	11,40	Put	Bond Future	3751	4	4	4	0.00
06/12/2021	2044 On 03-February-22			Bond Future	10.86	81.9558	82.6931	81.9558	56,478.00
06/12/2021	2044 On 03-February-22	11,61	Call	Bond Future	5361	5	5	5	0.00
06/12/2021	2044 On 03-February-22	11,59	Call	Bond Future	5247	5	5	5	0.00
06/12/2021	2044 On 03-February-22	11,60	Call	Bond Future	5304	5	5	5	0.00
06/12/2021	2044 On 03-February-22	11,60	Put	Bond Future	291	0	0	0	0.00
06/12/2021	2044 On 03-February-22	11,59	Put	Bond Future	298	0	0	0	0.00
06/12/2021	2044 On 03-February-22	11,61	Put	Bond Future	284	0	0	0	0.00
06/12/2021	2044 On 05-May-22			Bond Future	11.03	82.9330	83.6788	82.9330	5,735.00
06/12/2021	2044 On 05-May-22	11,93	Call	Bond Future	6686	6	7	6	0.00
06/12/2021	2044 On 05-May-22	11,91	Call	Bond Future	6585	6	7	6	0.00
06/12/2021	2044 On 05-May-22	11,92	Call	Bond Future	6635	6	7	6	0.00
06/12/2021	2044 On 05-May-22	11,92	Put	Bond Future	873	1	1	1	0.00
06/12/2021	2044 On 05-May-22	11,91	Put	Bond Future	884	1	1	1	0.00
06/12/2021	2044 On 05-May-22	11,93	Put	Bond Future	863	1	1	1	0.00
06/12/2021	2044 On 04-August-22			Bond Future	11.22	79.5269	80.2818	79.5269	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
06/12/2021	2044 On 04-August-22	11,10	Call	Bond Future	2826	2	3	2	0.00
06/12/2021	2044 On 04-August-22	11,08	Call	Bond Future	2760	2	3	2	0.00
06/12/2021	2044 On 04-August-22	11,09	Call	Bond Future	2793	2	3	2	0.00
06/12/2021	2044 On 04-August-22	11,09	Put	Bond Future	3674	4	4	4	0.00
06/12/2021	2044 On 04-August-22	11,08	Put	Bond Future	3709	4	4	4	0.00
06/12/2021	2044 On 04-August-22	11,10	Put	Bond Future	3638	4	4	4	0.00
06/12/2021	2044 On 03-November-22			Bond Future	11.40	80.5728	81.3369	80.5728	0.00
06/12/2021	2044 On 03-November-22	11,39	Call	Bond Future	3751	3	4	3	0.00
06/12/2021	2044 On 03-November-22	11,40	Call	Bond Future	3785	3	4	3	0.00
06/12/2021	2044 On 03-November-22	11,41	Call	Bond Future	3820	3	4	3	0.00
06/12/2021	2044 On 03-November-22	11,41	Put	Bond Future	3728	4	4	4	0.00
06/12/2021	2044 On 03-November-22	11,40	Put	Bond Future	3759	4	4	4	0.00
06/12/2021	2044 On 03-November-22	11,39	Put	Bond Future	3791	4	4	4	0.00
06/12/2021	2046 On 03-February-22			Bond Future	111.15	111.1441	111.1520	111.1441	15,506.00
06/12/2021	2046 On 05-May-22			Bond Future	110.62	110.6144	110.6219	110.6144	171.00
06/12/2021	2046 On 04-August-22			Bond Future	112.01	112.0045	112.0120	112.0045	0.00
06/12/2021	2046 On 03-November-22			Bond Future	111.52	111.5122	111.5193	111.5122	0.00
06/12/2021	2050 On 03-February-22			Bond Future	112.90	111.4251	112.8975	111.4251	9,200.00
06/12/2021	2050 On 05-May-22			Bond Future	114.27	112.7800	114.2699	112.7800	379.00
06/12/2021	2050 On 04-August-22			Bond Future	113.69	112.1848	113.6932	112.1848	0.00
06/12/2021	2050 On 03-November-22			Bond Future	115.14	113.6156	115.1431	113.6156	0.00
06/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	AL37 On 03-February-22			Index Future	807.39	805.9430	807.3860	805.9430	0.00
06/12/2021	AL37 On 05-May-22			Index Future	817.00	815.5440	816.9950	815.5440	0.00
06/12/2021	AL37 On 04-August-22			Index Future	826.95	825.4880	826.9530	825.4880	0.00
06/12/2021	AL37 On 03-November-22			Index Future	837.41	835.9280	837.4070	835.9280	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
06/12/2021	AL7T On 03-February-22			Index Future	920.08	914.1030	920.0840	914.1030	0.00
06/12/2021	AL7T On 05-May-22			Index Future	931.03	924.9920	931.0340	924.9920	0.00
06/12/2021	AL7T On 04-August-22			Index Future	942.38	936.2710	942.3820	936.2710	0.00
06/12/2021	AL7T On 03-November-22			Index Future	954.30	948.1120	954.2960	948.1120	0.00
06/12/2021	ALBI On 03-February-22			Index Future	817.83	812.6850	817.8250	812.6850	193.00
06/12/2021	ALBI On 05-May-22			Index Future	827.56	822.3660	827.5580	822.3660	29.00
06/12/2021	ALBI On 04-August-22			Index Future	837.65	832.3940	837.6450	832.3940	0.00
06/12/2021	ALBI On 03-November-22			Index Future	848.24	842.9210	848.2350	842.9210	0.00
06/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C197 On 07-December-23			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
06/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2021	ES33 On 03-February-22			Bond Future	11.54	77.0385	77.5535	77.0385	263.00
06/12/2021	ES33 On 05-May-22			Bond Future	11.78	74.1977	74.7186	74.1977	87.00
06/12/2021	ES33 On 04-August-22			Bond Future	12.03	75.0824	75.6098	75.0824	0.00
06/12/2021	ES33 On 03-November-22			Bond Future	12.28	72.3111	72.8450	72.3111	0.00
06/12/2021	ES42 On 03-February-22			Bond Future	11.92	75.8776	76.4985	75.8776	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	ES42 On 05-May-22			Bond Future	12.15	72.5418	73.1699	72.5418	1,190.00
06/12/2021	ES42 On 04-August-22			Bond Future	12.37	73.4055	74.0414	73.4055	0.00
06/12/2021	ES42 On 03-November-22			Bond Future	12.60	70.1334	70.7772	70.1334	0.00
06/12/2021	GOVI On 03-February-22			GOVI	807.24	802.1940	807.2390	802.1940	983.00
06/12/2021	GOVI On 03-February-22	792,74	Call	GOVI	144990	9	14	9	0.00
06/12/2021	GOVI On 03-February-22	792,75	Call	GOVI	144890	9	14	9	0.00
06/12/2021	GOVI On 03-February-22	792,76	Call	GOVI	144790	9	14	9	0.00
06/12/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22			GOVI	816.85	811.7500	816.8460	811.7500	0.00
06/12/2021	GOVI On 05-May-22	788,23	Call	GOVI	286160	24	29	24	0.00
06/12/2021	GOVI On 05-May-22	788,24	Call	GOVI	286060	24	29	24	0.00
06/12/2021	GOVI On 05-May-22	788,25	Call	GOVI	285960	24	29	24	0.00
06/12/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22			GOVI	826.80	821.6480	826.8020	821.6480	0.00
06/12/2021	GOVI On 04-August-22	819,26	Call	GOVI	75420	2	8	2	0.00
06/12/2021	GOVI On 04-August-22	819,27	Call	GOVI	75320	2	8	2	0.00
06/12/2021	GOVI On 04-August-22	819,28	Call	GOVI	75220	2	8	2	0.00
06/12/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22			GOVI	837.26	832.0400	837.2550	832.0400	0.00
06/12/2021	GOVI On 03-November-22	820,43	Call	GOVI	168250	12	17	12	0.00
06/12/2021	GOVI On 03-November-22	820,41	Call	GOVI	168450	12	17	12	0.00
06/12/2021	GOVI On 03-November-22	820,42	Call	GOVI	168350	12	17	12	0.00
06/12/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
06/12/2021	GOVI On 03-November-22	820,43	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
06/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2021	IGOV On 03-February-22			Index Future	300.20	299.1330	300.2020	299.1330	483.00
06/12/2021	IGOV On 05-May-22			Index Future	303.85	302.7700	303.8480	302.7700	16.00
06/12/2021	IGOV On 04-August-22			Index Future	307.62	306.5340	307.6240	306.5340	0.00
06/12/2021	IGOV On 03-November-22			Index Future	311.59	310.4820	311.5850	310.4820	0.00
06/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
06/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
06/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
06/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
06/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
06/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
06/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
06/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
06/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	96.1150	96.1150	0.00
06/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0550	96.0550	96.0550	0.00
06/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7900	95.8000	95.7900	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
06/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7250	95.7350	95.7250	0.00
06/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4100	95.4100	95.4100	0.00
06/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3500	95.3500	95.3500	0.00
06/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0600	95.0700	95.0600	72.00
06/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6650	94.6850	94.6650	0.00
06/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.83	94.1300	94.1700	94.1300	68.00
06/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.10	93.8500	93.9000	93.8500	0.00
06/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.41	93.5450	93.5950	93.5450	0.00
06/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.60	93.3250	93.4050	93.3250	75.00
06/12/2021	R023 On 03-February-22			Bond Future	4.99	106.2751	106.2460	106.2751	16,327.00
06/12/2021	R023 On 03-February-22	5,06	Call	Bond Future	250	0	0	0	0.00
06/12/2021	R023 On 03-February-22	5,07	Call	Bond Future	256	0	0	0	0.00
06/12/2021	R023 On 03-February-22	5,08	Call	Bond Future	263	0	0	0	0.00
06/12/2021	R023 On 03-February-22	5,08	Put	Bond Future	169	0	0	0	0.00
06/12/2021	R023 On 03-February-22	5,07	Put	Bond Future	172	0	0	0	0.00
06/12/2021	R023 On 03-February-22	5,06	Put	Bond Future	176	0	0	0	0.00
06/12/2021	R023 On 05-May-22			Bond Future	5.04	103.6309	103.6010	103.6309	835.00
06/12/2021	R023 On 05-May-22	6,29	Call	Bond Future	1032	1	1	1	0.00
06/12/2021	R023 On 05-May-22	6,30	Call	Bond Future	1039	1	1	1	0.00
06/12/2021	R023 On 05-May-22	6,31	Call	Bond Future	1047	1	1	1	0.00
06/12/2021	R023 On 05-May-22	6,31	Put	Bond Future	43	0	0	0	0.00
06/12/2021	R023 On 05-May-22	6,30	Put	Bond Future	43	0	0	0	0.00
06/12/2021	R023 On 05-May-22	6,29	Put	Bond Future	44	0	0	0	0.00
06/12/2021	R023 On 04-August-22			Bond Future	5.08	104.8800	104.8494	104.8800	0.00
06/12/2021	R023 On 04-August-22	6,03	Call	Bond Future	619	1	1	1	0.00
06/12/2021	R023 On 04-August-22	6,04	Call	Bond Future	623	1	1	1	0.00
06/12/2021	R023 On 04-August-22	6,05	Call	Bond Future	628	1	1	1	0.00
06/12/2021	R023 On 04-August-22	6,05	Put	Bond Future	89	0	0	0	0.00
06/12/2021	R023 On 04-August-22	6,04	Put	Bond Future	90	0	0	0	0.00
06/12/2021	R023 On 04-August-22	6,03	Put	Bond Future	91	0	0	0	0.00
06/12/2021	R023 On 03-November-22			Bond Future	5.08	102.3111	102.2802	102.3111	0.00
06/12/2021	R023 On 03-November-22	6,27	Call	Bond Future	535	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
06/12/2021	R023 On 03-November-22	6,25	Call	Bond Future	530	1	1	1	0.00
06/12/2021	R023 On 03-November-22	6,26	Call	Bond Future	533	1	1	1	0.00
06/12/2021	R023 On 03-November-22	6,26	Put	Bond Future	170	0	0	0	0.00
06/12/2021	R023 On 03-November-22	6,25	Put	Bond Future	170	0	0	0	0.00
06/12/2021	R023 On 03-November-22	6,27	Put	Bond Future	169	0	0	0	0.00
06/12/2021	R035 On 03-February-22			Bond Future	10.60	91.1896	91.8885	91.1896	105,215.00
06/12/2021	R035 On 03-February-22	9,70	Call	Bond Future	81	0	0	0	683.00
06/12/2021	R035 On 03-February-22	10,10	Call	Bond Future	366	0	0	0	280.00
06/12/2021	R035 On 03-February-22	11,88	Call	Bond Future	7719	7	8	7	0.00
06/12/2021	R035 On 03-February-22	10,24	Call	Bond Future	591	0	1	0	500.00
06/12/2021	R035 On 03-February-22	11,05	Call	Bond Future	3381	3	3	3	0.00
06/12/2021	R035 On 03-February-22	11,24	Call	Bond Future	4310	4	4	4	0.00
06/12/2021	R035 On 03-February-22	11,33	Call	Bond Future	4774	4	5	4	0.00
06/12/2021	R035 On 03-February-22	11,23	Call	Bond Future	4260	4	4	4	0.00
06/12/2021	R035 On 03-February-22	11,39	Call	Bond Future	5088	5	5	5	0.00
06/12/2021	R035 On 03-February-22	11,22	Call	Bond Future	4210	4	4	4	0.00
06/12/2021	R035 On 03-February-22	9,92	Call	Bond Future	188	0	0	0	200.00
06/12/2021	R035 On 03-February-22	11,73	Call	Bond Future	6908	6	7	6	0.00
06/12/2021	R035 On 03-February-22	11,28	Call	Bond Future	4515	4	5	4	0.00
06/12/2021	R035 On 03-February-22	11,03	Call	Bond Future	3287	3	3	3	0.00
06/12/2021	R035 On 03-February-22	11,11	Call	Bond Future	3667	3	4	3	0.00
06/12/2021	R035 On 03-February-22	10,35	Call	Bond Future	821	1	1	1	1,600.00
06/12/2021	R035 On 03-February-22	10,61	Call	Bond Future	1570	1	2	1	0.00
06/12/2021	R035 On 03-February-22	10,65	Call	Bond Future	1711	1	2	1	0.00
06/12/2021	R035 On 03-February-22	10,34	Call	Bond Future	798	1	1	1	0.00
06/12/2021	R035 On 03-February-22	10,26	Call	Bond Future	629	0	1	0	200.00
06/12/2021	R035 On 03-February-22	10,26	Put	Bond Future	2834	3	3	3	0.00
06/12/2021	R035 On 03-February-22	10,34	Put	Bond Future	2477	3	2	3	500.00
06/12/2021	R035 On 03-February-22	10,24	Put	Bond Future	2928	3	3	3	0.00
06/12/2021	R035 On 03-February-22	10,61	Put	Bond Future	1506	2	2	2	200.00
06/12/2021	R035 On 03-February-22	10,35	Put	Bond Future	2435	3	2	3	0.00
06/12/2021	R035 On 03-February-22	11,05	Put	Bond Future	579	1	1	1	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R035 On 03-February-22	11,28	Put	Bond Future	330	0	0	0	200.00
06/12/2021	R035 On 03-February-22	11,33	Put	Bond Future	292	0	0	0	500.00
06/12/2021	R035 On 03-February-22	11,73	Put	Bond Future	111	0	0	0	280.00
06/12/2021	R035 On 03-February-22	9,92	Put	Bond Future	4678	5	5	5	0.00
06/12/2021	R035 On 03-February-22	11,22	Put	Bond Future	382	1	0	1	0.00
06/12/2021	R035 On 03-February-22	11,39	Put	Bond Future	253	0	0	0	683.00
06/12/2021	R035 On 03-February-22	11,23	Put	Bond Future	372	1	0	1	0.00
06/12/2021	R035 On 03-February-22	11,24	Put	Bond Future	363	1	0	1	0.00
06/12/2021	R035 On 03-February-22	11,03	Put	Bond Future	607	1	1	1	280.00
06/12/2021	R035 On 03-February-22	11,11	Put	Bond Future	501	1	1	1	200.00
06/12/2021	R035 On 03-February-22	10,65	Put	Bond Future	1392	2	1	2	683.00
06/12/2021	R035 On 03-February-22	11,88	Put	Bond Future	77	0	0	0	1,800.00
06/12/2021	R035 On 03-February-22	10,10	Put	Bond Future	3636	4	4	4	0.00
06/12/2021	R035 On 03-February-22	9,70	Put	Bond Future	6094	7	6	7	0.00
06/12/2021	R035 On 05-May-22			Bond Future	10.80	87.7980	88.5048	87.7980	8,926.00
06/12/2021	R035 On 05-May-22	11,65	Call	Bond Future	5923	5	6	5	0.00
06/12/2021	R035 On 05-May-22	12,64	Call	Bond Future	10677	10	11	10	0.00
06/12/2021	R035 On 05-May-22	10,82	Call	Bond Future	2560	2	3	2	0.00
06/12/2021	R035 On 05-May-22	11,63	Call	Bond Future	5831	5	6	5	0.00
06/12/2021	R035 On 05-May-22	11,64	Call	Bond Future	5877	5	6	5	0.00
06/12/2021	R035 On 05-May-22	10,72	Call	Bond Future	2239	2	2	2	1,200.00
06/12/2021	R035 On 05-May-22	10,72	Put	Bond Future	2727	3	3	3	0.00
06/12/2021	R035 On 05-May-22	11,64	Put	Bond Future	878	1	1	1	0.00
06/12/2021	R035 On 05-May-22	11,63	Put	Bond Future	889	1	1	1	0.00
06/12/2021	R035 On 05-May-22	10,82	Put	Bond Future	2426	3	2	3	1,200.00
06/12/2021	R035 On 05-May-22	12,64	Put	Bond Future	265	0	0	0	1,200.00
06/12/2021	R035 On 05-May-22	11,65	Put	Bond Future	868	1	1	1	0.00
06/12/2021	R035 On 04-August-22			Bond Future	11.01	88.8281	89.5436	88.8281	0.00
06/12/2021	R035 On 04-August-22	11,13	Call	Bond Future	3407	3	3	3	0.00
06/12/2021	R035 On 04-August-22	12,18	Call	Bond Future	7633	7	8	7	0.00
06/12/2021	R035 On 04-August-22	10,53	Call	Bond Future	1662	1	2	1	400.00
06/12/2021	R035 On 04-August-22	10,74	Call	Bond Future	2208	2	2	2	0.00
06/12/2021	R035 On 04-August-22	10,72	Call	Bond Future	2153	2	2	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
06/12/2021	R035 On 04-August-22	10,73	Call	Bond Future	2180	2	2	2	0.00
06/12/2021	R035 On 04-August-22	9,84	Call	Bond Future	555	0	1	0	100.00
06/12/2021	R035 On 04-August-22	9,53	Call	Bond Future	315	0	0	0	400.00
06/12/2021	R035 On 04-August-22	10,64	Call	Bond Future	1938	2	2	2	0.00
06/12/2021	R035 On 04-August-22	10,64	Put	Bond Future	4187	5	4	5	100.00
06/12/2021	R035 On 04-August-22	9,53	Put	Bond Future	9903	11	10	11	0.00
06/12/2021	R035 On 04-August-22	9,84	Put	Bond Future	8010	9	8	9	0.00
06/12/2021	R035 On 04-August-22	10,53	Put	Bond Future	4602	5	5	5	0.00
06/12/2021	R035 On 04-August-22	10,73	Put	Bond Future	3869	4	4	4	0.00
06/12/2021	R035 On 04-August-22	10,72	Put	Bond Future	3904	4	4	4	0.00
06/12/2021	R035 On 04-August-22	11,13	Put	Bond Future	2669	3	3	3	100.00
06/12/2021	R035 On 04-August-22	10,74	Put	Bond Future	3835	4	4	4	0.00
06/12/2021	R035 On 04-August-22	12,18	Put	Bond Future	968	1	1	1	400.00
06/12/2021	R035 On 03-November-22			Bond Future	11.22	85.5149	86.2391	85.5149	0.00
06/12/2021	R035 On 03-November-22	11,14	Call	Bond Future	3281	3	3	3	0.00
06/12/2021	R035 On 03-November-22	11,13	Call	Bond Future	3251	3	3	3	0.00
06/12/2021	R035 On 03-November-22	11,15	Call	Bond Future	3311	3	3	3	0.00
06/12/2021	R035 On 03-November-22	11,15	Put	Bond Future	3698	4	4	4	0.00
06/12/2021	R035 On 03-November-22	11,13	Put	Bond Future	3756	4	4	4	0.00
06/12/2021	R035 On 03-November-22	11,14	Put	Bond Future	3727	4	4	4	0.00
06/12/2021	R186 On 03-February-22			Bond Future	8.03	110.9895	111.1755	110.9895	58,530.00
06/12/2021	R186 On 03-February-22	7,28	Call	Bond Future	112	0	0	0	0.00
06/12/2021	R186 On 03-February-22	7,29	Call	Bond Future	116	0	0	0	0.00
06/12/2021	R186 On 03-February-22	7,30	Call	Bond Future	120	0	0	0	0.00
06/12/2021	R186 On 03-February-22	7,30	Put	Bond Future	3249	3	3	3	0.00
06/12/2021	R186 On 03-February-22	7,29	Put	Bond Future	3289	3	3	3	0.00
06/12/2021	R186 On 03-February-22	7,28	Put	Bond Future	3328	4	3	4	0.00
06/12/2021	R186 On 05-May-22			Bond Future	8.25	112.3120	112.4997	112.3120	4,514.00
06/12/2021	R186 On 05-May-22	8,64	Call	Bond Future	2500	2	2	2	0.00
06/12/2021	R186 On 05-May-22	8,94	Call	Bond Future	3337	3	3	3	0.00
06/12/2021	R186 On 05-May-22	8,31	Call	Bond Future	1714	2	2	2	0.00
06/12/2021	R186 On 05-May-22	8,35	Call	Bond Future	1802	2	2	2	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R186 On 05-May-22	7,88	Call	Bond Future	912	1	1	1	435.00
06/12/2021	R186 On 05-May-22	8,30	Call	Bond Future	1693	2	2	2	0.00
06/12/2021	R186 On 05-May-22	6,73	Call	Bond Future	94	0	0	0	3,600.00
06/12/2021	R186 On 05-May-22	9,18	Call	Bond Future	4074	4	4	4	0.00
06/12/2021	R186 On 05-May-22	8,32	Call	Bond Future	1736	2	2	2	0.00
06/12/2021	R186 On 05-May-22	8,14	Call	Bond Future	1366	1	1	1	454.00
06/12/2021	R186 On 05-May-22	7,28	Call	Bond Future	288	0	0	0	435.00
06/12/2021	R186 On 05-May-22	7,48	Call	Bond Future	416	0	0	0	3,600.00
06/12/2021	R186 On 05-May-22	7,48	Put	Bond Future	3544	4	4	4	0.00
06/12/2021	R186 On 05-May-22	7,28	Put	Bond Future	4243	4	4	4	0.00
06/12/2021	R186 On 05-May-22	8,14	Put	Bond Future	1818	2	2	2	0.00
06/12/2021	R186 On 05-May-22	8,32	Put	Bond Future	1471	2	1	2	0.00
06/12/2021	R186 On 05-May-22	9,18	Put	Bond Future	469	1	0	1	454.00
06/12/2021	R186 On 05-May-22	6,73	Put	Bond Future	6364	7	6	7	0.00
06/12/2021	R186 On 05-May-22	8,30	Put	Bond Future	1507	2	2	2	0.00
06/12/2021	R186 On 05-May-22	7,88	Put	Bond Future	2408	3	2	3	0.00
06/12/2021	R186 On 05-May-22	8,35	Put	Bond Future	1418	2	1	2	0.00
06/12/2021	R186 On 05-May-22	8,31	Put	Bond Future	1489	2	1	2	0.00
06/12/2021	R186 On 05-May-22	8,94	Put	Bond Future	650	1	1	1	454.00
06/12/2021	R186 On 05-May-22	8,64	Put	Bond Future	977	1	1	1	4,035.00
06/12/2021	R186 On 04-August-22			Bond Future	8.49	108.3619	108.5520	108.3619	0.00
06/12/2021	R186 On 04-August-22	8,14	Call	Bond Future	1281	1	1	1	0.00
06/12/2021	R186 On 04-August-22	8,13	Call	Bond Future	1264	1	1	1	0.00
06/12/2021	R186 On 04-August-22	6,96	Call	Bond Future	187	0	0	0	3,600.00
06/12/2021	R186 On 04-August-22	8,15	Call	Bond Future	1299	1	1	1	0.00
06/12/2021	R186 On 04-August-22	7,96	Call	Bond Future	989	1	1	1	3,600.00
06/12/2021	R186 On 04-August-22	9,78	Call	Bond Future	5271	5	5	5	0.00
06/12/2021	R186 On 04-August-22	9,78	Put	Bond Future	583	1	1	1	3,600.00
06/12/2021	R186 On 04-August-22	8,15	Put	Bond Future	2598	3	3	3	0.00
06/12/2021	R186 On 04-August-22	6,96	Put	Bond Future	6136	6	6	6	0.00
06/12/2021	R186 On 04-August-22	7,96	Put	Bond Future	3015	3	3	3	0.00
06/12/2021	R186 On 04-August-22	8,13	Put	Bond Future	2640	3	3	3	0.00
06/12/2021	R186 On 04-August-22	8,14	Put	Bond Future	2619	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
06/12/2021	R186 On 03-November-22			Bond Future	8.74	109.7705	109.9625	109.7705	0.00
06/12/2021	R186 On 03-November-22	8,55	Call	Bond Future	1938	2	2	2	0.00
06/12/2021	R186 On 03-November-22	8,53	Call	Bond Future	1903	2	2	2	0.00
06/12/2021	R186 On 03-November-22	8,54	Call	Bond Future	1920	2	2	2	0.00
06/12/2021	R186 On 03-November-22	8,54	Put	Bond Future	2640	3	3	3	0.00
06/12/2021	R186 On 03-November-22	8,53	Put	Bond Future	2658	3	3	3	0.00
06/12/2021	R186 On 03-November-22	8,55	Put	Bond Future	2622	3	3	3	0.00
06/12/2021	R197 On 03-February-22			Bond Future	321.64	321.6378	321.6384	321.6378	1,079.00
06/12/2021	R197 On 05-May-22			Bond Future	325.55	325.5483	325.5477	325.5483	237.00
06/12/2021	R197 On 04-August-22			Bond Future	321.28	321.2815	321.2804	321.2815	0.00
06/12/2021	R197 On 03-November-22			Bond Future	325.38	325.3799	325.3783	325.3799	0.00
06/12/2021	R202 On 03-February-22			Bond Future	238.39	236.5668	238.3908	236.5668	7,744.00
06/12/2021	R202 On 05-May-22			Bond Future	241.29	239.4430	241.2885	239.4430	413.00
06/12/2021	R202 On 04-August-22			Bond Future	239.88	238.0124	239.8808	238.0124	0.00
06/12/2021	R202 On 03-November-22			Bond Future	242.94	241.0482	242.9398	241.0482	0.00
06/12/2021	R209 On 03-February-22			Bond Future	10.54	70.4956	71.0479	70.4956	20,181.00
06/12/2021	R209 On 03-February-22	11,04	Call	Bond Future	3167	3	3	3	0.00
06/12/2021	R209 On 03-February-22	11,02	Call	Bond Future	3083	3	3	3	0.00
06/12/2021	R209 On 03-February-22	11,03	Call	Bond Future	3125	3	3	3	0.00
06/12/2021	R209 On 03-February-22	11,03	Put	Bond Future	468	1	0	1	0.00
06/12/2021	R209 On 03-February-22	11,02	Put	Bond Future	479	1	0	1	0.00
06/12/2021	R209 On 03-February-22	11,04	Put	Bond Future	458	1	0	1	0.00
06/12/2021	R209 On 05-May-22			Bond Future	10.72	68.1943	68.7530	68.1943	5,396.00
06/12/2021	R209 On 05-May-22	11,45	Call	Bond Future	4657	4	5	4	0.00
06/12/2021	R209 On 05-May-22	12,00	Call	Bond Future	6924	6	7	6	0.00
06/12/2021	R209 On 05-May-22	11,44	Call	Bond Future	4617	4	5	4	0.00
06/12/2021	R209 On 05-May-22	9,75	Call	Bond Future	343	0	0	0	8,525.00
06/12/2021	R209 On 05-May-22	10,75	Call	Bond Future	2224	2	2	2	0.00
06/12/2021	R209 On 05-May-22	11,43	Call	Bond Future	4578	4	5	4	0.00
06/12/2021	R209 On 05-May-22	11,43	Put	Bond Future	851	1	1	1	0.00
06/12/2021	R209 On 05-May-22	10,75	Put	Bond Future	2055	2	2	2	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R209 On 05-May-22	9,75	Put	Bond Future	5930	6	6	6	0.00
06/12/2021	R209 On 05-May-22	11,44	Put	Bond Future	840	1	1	1	0.00
06/12/2021	R209 On 05-May-22	12,00	Put	Bond Future	416	1	0	1	12,050.00
06/12/2021	R209 On 05-May-22	11,45	Put	Bond Future	829	1	1	1	0.00
06/12/2021	R209 On 04-August-22			Bond Future	10.90	68.9948	69.5603	68.9948	0.00
06/12/2021	R209 On 04-August-22	10,57	Call	Bond Future	1721	2	2	2	0.00
06/12/2021	R209 On 04-August-22	10,59	Call	Bond Future	1768	2	2	2	0.00
06/12/2021	R209 On 04-August-22	10,58	Call	Bond Future	1745	2	2	2	0.00
06/12/2021	R209 On 04-August-22	10,58	Put	Bond Future	3486	4	3	4	0.00
06/12/2021	R209 On 04-August-22	10,57	Put	Bond Future	3517	4	4	4	0.00
06/12/2021	R209 On 04-August-22	10,59	Put	Bond Future	3454	4	3	4	0.00
06/12/2021	R209 On 03-November-22			Bond Future	11.08	66.7586	67.3310	66.7586	0.00
06/12/2021	R209 On 03-November-22	11,01	Call	Bond Future	2825	3	3	3	0.00
06/12/2021	R209 On 03-November-22	11,02	Call	Bond Future	2851	3	3	3	0.00
06/12/2021	R209 On 03-November-22	11,03	Call	Bond Future	2877	3	3	3	0.00
06/12/2021	R209 On 03-November-22	11,03	Put	Bond Future	3155	3	3	3	0.00
06/12/2021	R209 On 03-November-22	11,02	Put	Bond Future	3180	3	3	3	0.00
06/12/2021	R209 On 03-November-22	11,01	Put	Bond Future	3206	4	3	4	0.00
06/12/2021	R210 On 03-February-22			Bond Future	210.87	211.5347	210.8665	211.5347	1,381.00
06/12/2021	R210 On 05-May-22			Bond Future	210.58	211.2550	210.5779	211.2550	104.00
06/12/2021	R210 On 04-August-22			Bond Future	213.22	213.9098	213.2239	213.9098	0.00
06/12/2021	R210 On 03-November-22			Bond Future	213.03	213.7257	213.0308	213.7257	0.00
06/12/2021	R213 On 03-February-22			Bond Future	9.90	85.4677	86.0419	85.4677	20,855.00
06/12/2021	R213 On 03-February-22	9,15	Call	Bond Future	133	0	0	0	220.00
06/12/2021	R213 On 03-February-22	10,25	Call	Bond Future	2430	2	2	2	0.00
06/12/2021	R213 On 03-February-22	10,60	Call	Bond Future	3833	3	4	3	0.00
06/12/2021	R213 On 03-February-22	10,15	Call	Bond Future	2074	2	2	2	0.00
06/12/2021	R213 On 03-February-22	10,17	Call	Bond Future	2143	2	2	2	0.00
06/12/2021	R213 On 03-February-22	9,96	Call	Bond Future	1469	1	1	1	0.00
06/12/2021	R213 On 03-February-22	9,22	Call	Bond Future	170	0	0	0	430.00
06/12/2021	R213 On 03-February-22	9,58	Call	Bond Future	583	0	1	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
06/12/2021	R213 On 03-February-22	9,76	Call	Bond Future	941	1	1	1	0.00
06/12/2021	R213 On 03-February-22	9,97	Call	Bond Future	1499	1	1	1	0.00
06/12/2021	R213 On 03-February-22	8,63	Call	Bond Future	15	0	0	0	200.00
06/12/2021	R213 On 03-February-22	9,98	Call	Bond Future	1529	1	2	1	0.00
06/12/2021	R213 On 03-February-22	10,00	Call	Bond Future	1590	1	2	1	0.00
06/12/2021	R213 On 03-February-22	8,80	Call	Bond Future	33	0	0	0	102.00
06/12/2021	R213 On 03-February-22	10,67	Call	Bond Future	4136	4	4	4	0.00
06/12/2021	R213 On 03-February-22	10,67	Put	Bond Future	221	0	0	0	220.00
06/12/2021	R213 On 03-February-22	8,80	Put	Bond Future	6020	7	6	7	0.00
06/12/2021	R213 On 03-February-22	10,60	Put	Bond Future	262	0	0	0	430.00
06/12/2021	R213 On 03-February-22	10,00	Put	Bond Future	1051	1	1	1	430.00
06/12/2021	R213 On 03-February-22	9,98	Put	Bond Future	1094	1	1	1	0.00
06/12/2021	R213 On 03-February-22	9,22	Put	Bond Future	3800	4	4	4	0.00
06/12/2021	R213 On 03-February-22	9,58	Put	Bond Future	2257	3	2	3	200.00
06/12/2021	R213 On 03-February-22	8,63	Put	Bond Future	6980	8	7	8	0.00
06/12/2021	R213 On 03-February-22	9,97	Put	Bond Future	1116	1	1	1	0.00
06/12/2021	R213 On 03-February-22	9,76	Put	Bond Future	1657	2	2	2	102.00
06/12/2021	R213 On 03-February-22	9,96	Put	Bond Future	1138	1	1	1	0.00
06/12/2021	R213 On 03-February-22	10,17	Put	Bond Future	731	1	1	1	220.00
06/12/2021	R213 On 03-February-22	10,15	Put	Bond Future	764	1	1	1	200.00
06/12/2021	R213 On 03-February-22	10,25	Put	Bond Future	610	1	1	1	102.00
06/12/2021	R213 On 03-February-22	9,15	Put	Bond Future	4150	5	4	5	0.00
06/12/2021	R213 On 05-May-22			Bond Future	10.10	82.9540	83.5347	82.9540	0.00
06/12/2021	R213 On 05-May-22	10,64	Call	Bond Future	3699	3	4	3	0.00
06/12/2021	R213 On 05-May-22	10,65	Call	Bond Future	3734	3	4	3	0.00
06/12/2021	R213 On 05-May-22	10,63	Call	Bond Future	3664	3	4	3	0.00
06/12/2021	R213 On 05-May-22	10,65	Put	Bond Future	999	1	1	1	0.00
06/12/2021	R213 On 05-May-22	10,64	Put	Bond Future	1012	1	1	1	0.00
06/12/2021	R213 On 05-May-22	10,63	Put	Bond Future	1026	1	1	1	0.00
06/12/2021	R213 On 04-August-22			Bond Future	10.31	83.9303	84.5181	83.9303	0.00
06/12/2021	R213 On 04-August-22	9,90	Call	Bond Future	1504	1	2	1	0.00
06/12/2021	R213 On 04-August-22	9,88	Call	Bond Future	1464	1	1	1	0.00
06/12/2021	R213 On 04-August-22	9,89	Call	Bond Future	1484	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
06/12/2021	R213 On 04-August-22	9,90	Put	Bond Future	3553	4	4	4	0.00
06/12/2021	R213 On 04-August-22	9,88	Put	Bond Future	3614	4	4	4	0.00
06/12/2021	R213 On 04-August-22	9,89	Put	Bond Future	3584	4	4	4	0.00
06/12/2021	R213 On 03-November-22			Bond Future	10.53	81.4958	82.0907	81.4958	0.00
06/12/2021	R213 On 03-November-22	10,40	Call	Bond Future	2552	2	3	2	0.00
06/12/2021	R213 On 03-November-22	10,38	Call	Bond Future	2504	2	3	2	0.00
06/12/2021	R213 On 03-November-22	10,39	Call	Bond Future	2528	2	3	2	0.00
06/12/2021	R213 On 03-November-22	10,39	Put	Bond Future	3185	4	3	4	0.00
06/12/2021	R213 On 03-November-22	10,38	Put	Bond Future	3210	4	3	4	0.00
06/12/2021	R213 On 03-November-22	10,40	Put	Bond Future	3161	3	3	3	0.00
06/12/2021	R214 On 03-February-22			Bond Future	10.82	67.6930	68.2922	67.6930	18,615.00
06/12/2021	R214 On 03-February-22	11,39	Call	Bond Future	3514	3	4	3	0.00
06/12/2021	R214 On 03-February-22	11,40	Call	Bond Future	3558	3	4	3	0.00
06/12/2021	R214 On 03-February-22	11,41	Call	Bond Future	3602	3	4	3	0.00
06/12/2021	R214 On 03-February-22	11,39	Put	Bond Future	372	1	0	1	0.00
06/12/2021	R214 On 03-February-22	11,40	Put	Bond Future	362	1	0	1	0.00
06/12/2021	R214 On 03-February-22	11,41	Put	Bond Future	353	0	0	0	0.00
06/12/2021	R214 On 05-May-22			Bond Future	10.99	65.2198	65.8259	65.2198	441.00
06/12/2021	R214 On 05-May-22	11,73	Call	Bond Future	4805	4	5	4	0.00
06/12/2021	R214 On 05-May-22	11,74	Call	Bond Future	4846	4	5	4	0.00
06/12/2021	R214 On 05-May-22	11,75	Call	Bond Future	4886	4	5	4	0.00
06/12/2021	R214 On 05-May-22	11,73	Put	Bond Future	851	1	1	1	0.00
06/12/2021	R214 On 05-May-22	11,74	Put	Bond Future	840	1	1	1	0.00
06/12/2021	R214 On 05-May-22	11,75	Put	Bond Future	830	1	1	1	0.00
06/12/2021	R214 On 04-August-22			Bond Future	11.17	65.9845	66.5980	65.9845	0.00
06/12/2021	R214 On 04-August-22	10,97	Call	Bond Future	2106	2	2	2	0.00
06/12/2021	R214 On 04-August-22	10,98	Call	Bond Future	2132	2	2	2	0.00
06/12/2021	R214 On 04-August-22	10,99	Call	Bond Future	2159	2	2	2	0.00
06/12/2021	R214 On 04-August-22	10,98	Put	Bond Future	3177	4	3	4	0.00
06/12/2021	R214 On 04-August-22	10,99	Put	Bond Future	3147	4	3	4	0.00
06/12/2021	R214 On 04-August-22	10,97	Put	Bond Future	3207	4	3	4	0.00
06/12/2021	R214 On 03-November-22			Bond Future	11.34	63.5706	64.1917	63.5706	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
06/12/2021	R214 On 03-November-22	11,36	Call	Bond Future	3153	3	3	3	0.00
06/12/2021	R214 On 03-November-22	11,35	Call	Bond Future	3125	3	3	3	0.00
06/12/2021	R214 On 03-November-22	11,34	Call	Bond Future	3097	3	3	3	0.00
06/12/2021	R214 On 03-November-22	11,36	Put	Bond Future	3055	3	3	3	0.00
06/12/2021	R214 On 03-November-22	11,35	Put	Bond Future	3081	3	3	3	0.00
06/12/2021	R214 On 03-November-22	11,34	Put	Bond Future	3107	3	3	3	0.00
06/12/2021	R248 On 03-February-22			Bond Future	10.79	85.4514	86.2134	85.4514	191,001.00
06/12/2021	R248 On 03-February-22	10,20	Call	Bond Future	297	0	0	0	900.00
06/12/2021	R248 On 03-February-22	11,49	Call	Bond Future	5237	5	5	5	0.00
06/12/2021	R248 On 03-February-22	10,70	Call	Bond Future	1419	1	1	1	0.00
06/12/2021	R248 On 03-February-22	10,30	Call	Bond Future	432	0	0	0	1,300.00
06/12/2021	R248 On 03-February-22	11,00	Call	Bond Future	2632	2	3	2	1,400.00
06/12/2021	R248 On 03-February-22	9,80	Call	Bond Future	53	0	0	0	0.00
06/12/2021	R248 On 03-February-22	10,00	Call	Bond Future	124	0	0	0	0.00
06/12/2021	R248 On 03-February-22	11,47	Call	Bond Future	5122	5	5	5	0.00
06/12/2021	R248 On 03-February-22	11,48	Call	Bond Future	5180	5	5	5	0.00
06/12/2021	R248 On 03-February-22	10,90	Call	Bond Future	2188	2	2	2	900.00
06/12/2021	R248 On 03-February-22	10,40	Call	Bond Future	607	0	1	0	100.00
06/12/2021	R248 On 03-February-22	10,50	Call	Bond Future	825	1	1	1	0.00
06/12/2021	R248 On 03-February-22	10,50	Put	Bond Future	2984	4	3	4	0.00
06/12/2021	R248 On 03-February-22	10,90	Put	Bond Future	1372	2	1	2	0.00
06/12/2021	R248 On 03-February-22	11,49	Put	Bond Future	354	1	0	1	0.00
06/12/2021	R248 On 03-February-22	10,00	Put	Bond Future	6276	7	6	7	0.00
06/12/2021	R248 On 03-February-22	10,20	Put	Bond Future	4813	5	5	5	0.00
06/12/2021	R248 On 03-February-22	9,80	Put	Bond Future	7893	9	8	9	0.00
06/12/2021	R248 On 03-February-22	11,00	Put	Bond Future	1100	1	1	1	0.00
06/12/2021	R248 On 03-February-22	10,30	Put	Bond Future	4150	5	4	5	0.00
06/12/2021	R248 On 03-February-22	10,40	Put	Bond Future	3539	4	4	4	0.00
06/12/2021	R248 On 03-February-22	10,70	Put	Bond Future	2067	3	2	3	0.00
06/12/2021	R248 On 03-February-22	11,47	Put	Bond Future	371	1	0	1	0.00
06/12/2021	R248 On 03-February-22	11,48	Put	Bond Future	363	1	0	1	0.00
06/12/2021	R248 On 05-May-22			Bond Future	10.95	82.0546	82.8252	82.0546	2,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2021	R248 On 05-May-22	11,81	Call	Bond Future	6619	6	7	6	0.00
06/12/2021	R248 On 05-May-22	11,79	Call	Bond Future	6515	6	7	6	0.00
06/12/2021	R248 On 05-May-22	11,80	Call	Bond Future	6567	6	7	6	0.00
06/12/2021	R248 On 05-May-22	11,79	Put	Bond Future	905	1	1	1	0.00
06/12/2021	R248 On 05-May-22	11,81	Put	Bond Future	883	1	1	1	0.00
06/12/2021	R248 On 05-May-22	11,80	Put	Bond Future	894	1	1	1	0.00
06/12/2021	R248 On 04-August-22			Bond Future	11.13	83.0168	83.7969	83.0168	0.00
06/12/2021	R248 On 04-August-22	11,00	Call	Bond Future	2818	2	3	2	0.00
06/12/2021	R248 On 04-August-22	10,98	Call	Bond Future	2750	2	3	2	0.00
06/12/2021	R248 On 04-August-22	10,99	Call	Bond Future	2784	2	3	2	0.00
06/12/2021	R248 On 04-August-22	10,99	Put	Bond Future	3743	4	4	4	0.00
06/12/2021	R248 On 04-August-22	10,98	Put	Bond Future	3780	4	4	4	0.00
06/12/2021	R248 On 04-August-22	11,00	Put	Bond Future	3706	4	4	4	0.00
06/12/2021	R248 On 03-November-22			Bond Future	11.30	79.6910	80.4806	79.6910	0.00
06/12/2021	R248 On 03-November-22	11,30	Call	Bond Future	3887	4	4	4	0.00
06/12/2021	R248 On 03-November-22	11,31	Call	Bond Future	3921	4	4	4	0.00
06/12/2021	R248 On 03-November-22	11,32	Call	Bond Future	3957	4	4	4	0.00
06/12/2021	R248 On 03-November-22	11,30	Put	Bond Future	3876	4	4	4	0.00
06/12/2021	R248 On 03-November-22	11,31	Put	Bond Future	3843	4	4	4	0.00
06/12/2021	R248 On 03-November-22	11,32	Put	Bond Future	3811	4	4	4	0.00