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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/06/2021 TO: 22/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	2025 On 05-August-21			Bond Future	153.31	153.2868	153.3092	153.2868	5,210.00
22/06/2021	2025 On 04-November-21			Bond Future	155.02	155.0020	155.0197	155.0020	0.00
22/06/2021	2025 On 03-February-22			Bond Future	155.28	155.2656	155.2816	155.2656	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
22/06/2021	2025 On 05-May-22			Bond Future	157.16	157.1463	157.1615	157.1463	0.00
22/06/2021	2029 On 05-August-21			Bond Future	114.08	114.0188	114.0784	114.0188	3,031.00
22/06/2021	2029 On 04-November-21			Bond Future	114.18	114.1241	114.1808	114.1241	0.00
22/06/2021	2029 On 03-February-22			Bond Future	115.53	115.4764	115.5324	115.4764	0.00
22/06/2021	2029 On 05-May-22			Bond Future	115.74	115.6817	115.7376	115.6817	0.00
22/06/2021	2030 On 05-August-21			Bond Future	9.14	93.3964	93.6344	93.3964	101,499.00
22/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	6938	7	7	7	0.00
22/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	324	0	0	0	5,000.00
22/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	2750	3	3	3	0.00
22/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	3779	4	4	4	0.00
22/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1047	1	1	1	600.00
22/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	6313	6	6	6	0.00
22/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	13	0	0	0	200.00
22/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	6889	7	7	7	0.00
22/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	6841	7	7	7	0.00
22/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	5601	5	6	5	0.00
22/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	798	1	1	1	479.00
22/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	2561	2	3	2	600.00
22/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	14759	15	15	15	0.00
22/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	1561	1	2	1	0.00
22/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	707	1	1	1	200.00
22/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	8455	9	8	9	0.00
22/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1483	2	1	2	7,500.00
22/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3948	4	4	4	0.00
22/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
22/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	120	0	0	0	200.00
22/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2714	3	3	3	0.00
22/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	90	0	0	0	0.00
22/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	88	0	0	0	0.00
22/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2088	2	2	2	0.00
22/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	835	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
22/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	444	1	0	1	479.00
22/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2520	3	3	3	0.00
22/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	754	1	1	1	0.00
22/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	175	0	0	0	479.00
22/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	86	0	0	0	0.00
22/06/2021	2030 On 04-November-21			Bond Future	9.33	94.4192	94.6568	94.4192	0.00
22/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1219	1	1	1	300.00
22/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	10719	11	11	11	0.00
22/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7200	7	7	7	0.00
22/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	4380	4	4	4	29.00
22/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7116	7	7	7	0.00
22/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	9952	10	10	10	0.00
22/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2153	2	2	2	29.00
22/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	515	0	1	0	300.00
22/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7158	7	7	7	0.00
22/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	631	1	1	1	0.00
22/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	638	1	1	1	0.00
22/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4290	4	4	4	0.00
22/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	203	0	0	0	300.00
22/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6446	7	6	7	0.00
22/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2850	3	3	3	0.00
22/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	624	1	1	1	0.00
22/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	271	0	0	0	29.00
22/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1371	1	1	1	0.00
22/06/2021	2030 On 03-February-22			Bond Future	9.53	91.5114	91.7507	91.5114	0.00
22/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3258	3	3	3	1,000.00
22/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	7583	7	8	7	0.00
22/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	3788	4	4	4	0.00
22/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	2798	3	3	3	0.00
22/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	2823	3	3	3	0.00
22/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	1529	1	2	1	1,000.00
22/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	2597	2	3	2	0.00
22/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	834	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
22/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	2849	3	3	3	0.00
22/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3273	3	3	3	0.00
22/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3545	4	4	4	101.00
22/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	7022	7	7	7	0.00
22/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	5160	5	5	5	0.00
22/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3299	3	3	3	0.00
22/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3326	3	3	3	0.00
22/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2507	3	3	3	101.00
22/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1044	1	1	1	1,000.00
22/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2901	3	3	3	0.00
22/06/2021	2030 On 05-May-22			Bond Future	9.75	92.5996	92.8411	92.5996	0.00
22/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	1723	2	2	2	1,800.00
22/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	7734	8	8	8	0.00
22/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	2627	3	3	3	0.00
22/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	4891	5	5	5	0.00
22/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	4860	5	5	5	0.00
22/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	754	1	1	1	1,800.00
22/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4141	4	4	4	0.00
22/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	4922	5	5	5	0.00
22/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1095	1	1	1	1,073.00
22/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	9290	9	9	9	0.00
22/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2627	3	3	3	0.00
22/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	6149	6	6	6	0.00
22/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2662	3	3	3	0.00
22/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2644	3	3	3	0.00
22/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4639	5	5	5	1,073.00
22/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7795	8	8	8	0.00
22/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	3120	3	3	3	1,073.00
22/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1521	2	2	2	1,800.00
22/06/2021	2032 On 05-August-21			Bond Future	9.80	92.8395	92.8819	92.8395	120,365.00
22/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	8896	9	9	9	0.00
22/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	8845	9	9	9	0.00

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22/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	8947	9	9	9	0.00
22/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	64	0	0	0	0.00
22/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	67	0	0	0	0.00
22/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	65	0	0	0	0.00
22/06/2021	2032 On 04-November-21			Bond Future	10.00	89.7108	89.7508	89.7108	21.00
22/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1204	1	1	1	700.00
22/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	14760	15	15	15	0.00
22/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	9850	10	10	10	0.00
22/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	2363	2	2	2	700.00
22/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	9805	10	10	10	0.00
22/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	9759	10	10	10	0.00
22/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	496	1	0	1	0.00
22/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	507	1	1	1	0.00
22/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	95	0	0	0	700.00
22/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	501	1	1	1	0.00
22/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3359	3	3	3	0.00
22/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5256	5	5	5	0.00
22/06/2021	2032 On 03-February-22			Bond Future	10.20	90.7531	90.7925	90.7531	0.00
22/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4001	4	4	4	0.00
22/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3363	3	3	3	0.00
22/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1122	1	1	1	97.00
22/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4327	4	4	4	0.00
22/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	808	1	1	1	198.00
22/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4294	4	4	4	0.00
22/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2037	2	2	2	210.00
22/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6130	6	6	6	0.00
22/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	6830	7	7	7	0.00
22/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	4597	5	5	5	0.00
22/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	1949	2	2	2	400.00
22/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5056	5	5	5	0.00
22/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	2483	2	2	2	0.00
22/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4261	4	4	4	0.00
22/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4228	4	4	4	0.00

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22/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2993	3	3	3	0.00
22/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2970	3	3	3	0.00
22/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4759	5	5	5	198.00
22/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8620	9	9	9	0.00
22/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2489	3	2	3	97.00
22/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2924	3	3	3	198.00
22/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2749	3	3	3	210.00
22/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3160	3	3	3	400.00
22/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5598	6	6	6	0.00
22/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1736	2	2	2	210.00
22/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1992	2	2	2	400.00
22/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2947	3	3	3	0.00
22/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3717	4	4	4	97.00
22/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7476	8	7	8	0.00
22/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5445	5	5	5	0.00
22/06/2021	2032 On 05-May-22			Bond Future	10.41	87.6854	87.7248	87.6854	0.00
22/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6133	6	6	6	0.00
22/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6064	6	6	6	0.00
22/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6099	6	6	6	0.00
22/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2768	3	3	3	0.00
22/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2786	3	3	3	0.00
22/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2750	3	3	3	0.00
22/06/2021	2033 On 05-August-21			Bond Future	107.99	107.9658	107.9866	107.9658	9,059.00
22/06/2021	2033 On 04-November-21			Bond Future	107.94	107.9243	107.9418	107.9243	0.00
22/06/2021	2033 On 03-February-22			Bond Future	109.22	109.2030	109.2194	109.2030	0.00
22/06/2021	2033 On 05-May-22			Bond Future	109.27	109.2534	109.2694	109.2534	0.00
22/06/2021	2037 On 05-August-21			Bond Future	10.65	84.3004	84.1116	84.3004	126,493.00
22/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	9739	10	10	10	0.00
22/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	9792	10	10	10	0.00
22/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	9845	10	10	10	0.00
22/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	73	0	0	0	0.00

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22/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	71	0	0	0	0.00
22/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	70	0	0	0	0.00
22/06/2021	2037 On 04-November-21			Bond Future	10.84	85.2236	85.0300	85.2236	0.00
22/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	11777	12	12	12	0.00
22/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	11731	12	12	12	0.00
22/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	9390	10	9	10	0.00
22/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	5704	6	6	6	600.00
22/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	11822	12	12	12	0.00
22/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	431	0	0	0	0.00
22/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	786	1	1	1	600.00
22/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1704	2	2	2	0.00
22/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	436	0	0	0	0.00
22/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	425	0	0	0	0.00
22/06/2021	2037 On 03-February-22			Bond Future	11.04	81.9589	81.7620	81.9589	0.00
22/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	5465	6	5	6	0.00
22/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	5427	6	5	6	0.00
22/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	5389	6	5	6	0.00
22/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2864	3	3	3	0.00
22/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2907	3	3	3	0.00
22/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2886	3	3	3	0.00
22/06/2021	2037 On 05-May-22			Bond Future	11.25	82.9339	82.7341	82.9339	0.00
22/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	6662	7	7	7	0.00
22/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	6587	7	7	7	0.00
22/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	6625	7	7	7	0.00
22/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3197	3	3	3	0.00
22/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3236	3	3	3	0.00
22/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3217	3	3	3	0.00
22/06/2021	2038 On 05-August-21			Bond Future	120.63	120.6032	120.6273	120.6032	7,713.00
22/06/2021	2038 On 04-November-21			Bond Future	121.97	121.9527	121.9732	121.9527	0.00
22/06/2021	2038 On 03-February-22			Bond Future	121.65	121.6282	121.6474	121.6282	0.00
22/06/2021	2038 On 05-May-22			Bond Future	123.12	123.1016	123.1204	123.1016	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
22/06/2021	2040 On 05-August-21			Bond Future	10.77	86.3775	86.1748	86.3775	85,588.00
22/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	10946	11	11	11	0.00
22/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	5709	6	6	6	900.00
22/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22299	23	22	23	0.00
22/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	10891	11	11	11	0.00
22/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	10836	11	11	11	0.00
22/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	3172	3	3	3	900.00
22/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1252	1	1	1	0.00
22/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	72	0	0	0	0.00
22/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
22/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	75	0	0	0	0.00
22/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	493	0	0	0	0.00
22/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	73	0	0	0	0.00
22/06/2021	2040 On 04-November-21			Bond Future	10.96	87.3236	87.1159	87.3236	0.00
22/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	12362	13	12	13	0.00
22/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12267	12	12	12	0.00
22/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12314	13	12	13	0.00
22/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	499	0	0	0	0.00
22/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	505	0	1	0	0.00
22/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	492	0	0	0	0.00
22/06/2021	2040 On 03-February-22			Bond Future	11.15	83.8330	83.6218	83.8330	0.00
22/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	5768	6	6	6	0.00
22/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	5727	6	6	6	0.00
22/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	5809	6	6	6	0.00
22/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	3027	3	3	3	0.00
22/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	3005	3	3	3	0.00
22/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2982	3	3	3	0.00
22/06/2021	2040 On 05-May-22			Bond Future	11.36	84.8302	84.6161	84.8302	0.00
22/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1211	1	1	1	1,200.00
22/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7010	7	7	7	0.00
22/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	6971	7	7	7	0.00
22/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7050	7	7	7	0.00
22/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	2658	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
22/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	11726	12	12	12	0.00
22/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1855	2	2	2	1,200.00
22/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3533	3	4	3	0.00
22/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3512	3	4	3	0.00
22/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	8014	8	8	8	0.00
22/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3554	3	4	3	0.00
22/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	12205	12	12	12	0.00
22/06/2021	2044 On 05-August-21			Bond Future	10.81	83.1344	82.9647	83.1344	59,586.00
22/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	11370	12	11	12	0.00
22/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	11316	11	11	11	0.00
22/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	11424	12	11	12	0.00
22/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	64	0	0	0	0.00
22/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	66	0	0	0	0.00
22/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	68	0	0	0	0.00
22/06/2021	2044 On 04-November-21			Bond Future	10.99	84.0449	83.8706	84.0449	0.00
22/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12207	12	12	12	0.00
22/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12160	12	12	12	0.00
22/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12253	12	12	12	0.00
22/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	525	1	1	1	0.00
22/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	539	1	1	1	0.00
22/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	532	1	1	1	0.00
22/06/2021	2044 On 03-February-22			Bond Future	11.18	80.6415	80.4641	80.6415	0.00
22/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	5853	6	6	6	0.00
22/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	5811	6	6	6	0.00
22/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	5770	6	6	6	0.00
22/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3050	3	3	3	0.00
22/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	3027	3	3	3	0.00
22/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	3005	3	3	3	0.00
22/06/2021	2044 On 05-May-22			Bond Future	11.37	81.6008	81.4209	81.6008	0.00
22/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	6984	7	7	7	0.00
22/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	6944	7	7	7	0.00
22/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	6904	7	7	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
22/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3461	3	3	3	0.00
22/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3440	3	3	3	0.00
22/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3419	3	3	3	0.00
22/06/2021	2046 On 05-August-21			Bond Future	111.82	112.1834	111.8226	112.1834	18,098.00
22/06/2021	2046 On 04-November-21			Bond Future	111.23	111.5998	111.2314	111.5998	0.00
22/06/2021	2046 On 03-February-22			Bond Future	112.55	112.9223	112.5482	112.9223	0.00
22/06/2021	2046 On 05-May-22			Bond Future	112.04	112.4150	112.0357	112.4150	0.00
22/06/2021	2050 On 05-August-21			Bond Future	113.19	114.2464	113.1856	114.2464	11,059.00
22/06/2021	2050 On 04-November-21			Bond Future	114.45	115.5246	114.4482	115.5246	0.00
22/06/2021	2050 On 03-February-22			Bond Future	113.84	114.9276	113.8372	114.9276	0.00
22/06/2021	2050 On 05-May-22			Bond Future	115.22	116.3199	115.2153	116.3199	0.00
22/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	AL37 On 05-August-21			Index Future	793.17	790.9530	793.1670	790.9530	0.00
22/06/2021	AL37 On 04-November-21			Index Future	801.91	799.6940	801.9060	799.6940	0.00
22/06/2021	AL37 On 03-February-22			Index Future	811.20	808.9710	811.1980	808.9710	0.00
22/06/2021	AL37 On 05-May-22			Index Future	820.82	818.5740	820.8230	818.5740	0.00
22/06/2021	AL7T On 05-August-21			Index Future	899.76	898.3200	899.7620	898.3200	0.00
22/06/2021	AL7T On 04-November-21			Index Future	909.68	908.2480	909.6750	908.2480	0.00
22/06/2021	AL7T On 03-February-22			Index Future	920.22	918.7840	920.2170	918.7840	0.00
22/06/2021	AL7T On 05-May-22			Index Future	931.13	929.6900	931.1340	929.6900	0.00
22/06/2021	ALBI On 05-August-21			Index Future	792.30	792.3780	792.2970	792.3780	114.00
22/06/2021	ALBI On 04-November-21			Index Future	801.03	801.1350	801.0260	801.1350	0.00
22/06/2021	ALBI On 03-February-22			Index Future	810.31	810.4280	810.3080	810.4280	0.00
22/06/2021	ALBI On 05-May-22			Index Future	819.92	820.0490	819.9220	820.0490	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
22/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	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
22/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2021	ES33 On 05-August-21			Bond Future	11.31	78.3855	78.2343	78.3855	350.00
22/06/2021	ES33 On 04-November-21			Bond Future	11.55	75.4688	75.3134	75.4688	0.00
22/06/2021	ES33 On 03-February-22			Bond Future	11.80	76.3455	76.1874	76.3455	0.00
22/06/2021	ES33 On 05-May-22			Bond Future	12.06	73.4759	73.3156	73.4759	0.00
22/06/2021	ES42 On 05-August-21			Bond Future	11.82	77.2110	77.0081	77.2110	4,779.00
22/06/2021	ES42 On 04-November-21			Bond Future	12.05	73.7984	73.5908	73.7984	0.00
22/06/2021	ES42 On 03-February-22			Bond Future	12.28	74.6563	74.4454	74.6563	0.00
22/06/2021	ES42 On 05-May-22			Bond Future	12.52	71.2855	71.0717	71.2855	0.00
22/06/2021	GOVI On 05-August-21			GOVI	782.46	782.4290	782.4550	782.4290	976.00
22/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	633050	63	63	63	0.00
22/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	633150	63	63	63	0.00
22/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	633250	63	63	63	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
22/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 04-November-21			GOVI	791.08	791.0750	791.0760	791.0750	0.00
22/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	626560	63	63	63	0.00
22/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	626660	63	63	63	0.00
22/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	626760	63	63	63	0.00
22/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22			GOVI	800.24	800.2520	800.2430	800.2520	0.00
22/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	74930	8	7	8	0.00
22/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	75030	8	8	8	0.00
22/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	74830	7	7	7	0.00
22/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22			GOVI	809.74	809.7510	809.7370	809.7510	0.00
22/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	214970	22	21	22	0.00
22/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	215070	22	22	22	0.00
22/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	214870	22	21	22	0.00
22/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2021	IGOV On 05-August-21			Index Future	294.54	295.0030	294.5370	295.0030	450.00
22/06/2021	IGOV On 04-November-21			Index Future	297.86	298.3350	297.8550	298.3350	16.00
22/06/2021	IGOV On 03-February-22			Index Future	301.38	301.8680	301.3780	301.8680	0.00
22/06/2021	IGOV On 05-May-22			Index Future	305.03	305.5220	305.0250	305.5220	0.00
22/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
22/06/2021	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
22/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.76	96.2350	96.2450	96.2350	0.00
22/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.1600	96.1900	96.1600	0.00
22/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1250	96.1350	96.1250	30,000.00
22/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.99	95.9600	96.0100	95.9600	0.00
22/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.04	95.9100	95.9600	95.9100	0.00
22/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.18	95.7750	95.8250	95.7750	0.00
22/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.4150	95.5400	95.4150	0.00
22/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.83	95.1300	95.1750	95.1300	471.00
22/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.04	94.8300	94.9600	94.8300	0.00
22/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.31	94.6700	94.6900	94.6700	0.00
22/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.4750	94.5100	94.4750	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
22/06/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.71	94.3100	94.2950	94.3100	0.00
22/06/2021	R023 On 05-August-21			Bond Future	5.32	106.9951	107.0286	106.9951	15,414.00
22/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	166	0	0	0	0.00
22/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	159	0	0	0	0.00
22/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	152	0	0	0	0.00
22/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	197	0	0	0	0.00
22/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	189	0	0	0	0.00
22/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	181	0	0	0	0.00
22/06/2021	R023 On 04-November-21			Bond Future	5.50	104.2587	104.2892	104.2587	0.00
22/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	49	0	0	0	0.00
22/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	47	0	0	0	0.00
22/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	45	0	0	0	0.00
22/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	809	1	1	1	0.00
22/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	798	1	1	1	0.00
22/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	787	1	1	1	0.00
22/06/2021	R023 On 03-February-22			Bond Future	5.71	105.4694	105.4990	105.4694	0.00
22/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	90	0	0	0	0.00
22/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	87	0	0	0	0.00
22/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	92	0	0	0	0.00
22/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	745	1	1	1	0.00
22/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	761	1	1	1	0.00
22/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	753	1	1	1	0.00
22/06/2021	R023 On 05-May-22			Bond Future	6.00	102.8123	102.8417	102.8123	0.00
22/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	512	0	1	0	0.00
22/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	507	0	1	0	0.00
22/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	517	1	1	1	0.00
22/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	273	0	0	0	0.00
22/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	278	0	0	0	0.00
22/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	275	0	0	0	0.00
22/06/2021	R035 On 05-August-21			Bond Future	10.43	93.0439	92.8208	93.0439	82,771.00
22/06/2021	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
22/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	3251	3	3	3	0.00
22/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	799	1	1	1	100.00
22/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
22/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	6233	6	6	6	0.00
22/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	313	0	0	0	100.00
22/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	45270	45	45	45	0.00
22/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1024	1	1	1	100.00
22/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3532	3	4	3	0.00
22/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	45503	45	46	45	0.00
22/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	45386	45	45	45	0.00
22/06/2021	R035 On 04-November-21			Bond Future	10.63	89.5876	89.3592	89.5876	0.00
22/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	5414	6	5	6	0.00
22/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	17483	18	17	18	0.00
22/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	7875	8	8	8	0.00
22/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2008	2	2	2	782.00
22/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	11477	12	11	12	0.00
22/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	11431	12	11	12	0.00
22/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	3102	3	3	3	0.00
22/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	1712	2	2	2	350.00
22/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	1736	2	2	2	400.00
22/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	3169	3	3	3	400.00
22/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	11524	12	12	12	0.00
22/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	4912	5	5	5	0.00
22/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2078	2	2	2	782.00
22/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4605	4	5	4	0.00
22/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	468	0	0	0	0.00
22/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1089	1	1	1	782.00
22/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3214	3	3	3	0.00
22/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	5072	5	5	5	0.00
22/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3275	3	3	3	350.00
22/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	5116	5	5	5	0.00
22/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1852	2	2	2	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	481	0	0	0	0.00
22/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	474	0	0	0	0.00
22/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	68	0	0	0	400.00
22/06/2021	R035 On 03-February-22			Bond Future	10.84	90.6282	90.3960	90.6282	0.00
22/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	4708	5	5	5	0.00
22/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8017	8	8	8	0.00
22/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1175	1	1	1	683.00
22/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	5415	6	5	6	0.00
22/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	1955	2	2	2	280.00
22/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	2555	3	3	3	1,600.00
22/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	5568	6	6	6	0.00
22/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	2330	2	2	2	200.00
22/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	7383	8	7	8	0.00
22/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	4635	5	5	5	0.00
22/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	5997	6	6	6	0.00
22/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	3387	4	3	4	0.00
22/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	5377	6	5	6	0.00
22/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	5339	5	5	5	0.00
22/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	3004	3	3	3	0.00
22/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2982	3	3	3	0.00
22/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2654	3	3	3	683.00
22/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2078	2	2	2	280.00
22/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2875	3	3	3	200.00
22/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	6027	6	6	6	0.00
22/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3398	3	3	3	1,600.00
22/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5660	6	6	6	0.00
22/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4560	4	5	4	683.00
22/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8680	9	9	9	0.00
22/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2960	3	3	3	0.00
22/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1867	2	2	2	1,800.00
22/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3447	3	3	3	280.00
22/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6717	7	7	7	0.00
22/06/2021	R035 On 05-May-22			Bond Future	11.05	87.2274	86.9919	87.2274	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
22/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	6738	7	7	7	0.00
22/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	6700	7	7	7	0.00
22/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	6663	7	7	7	0.00
22/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3234	3	3	3	0.00
22/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3215	3	3	3	0.00
22/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3195	3	3	3	0.00
22/06/2021	R186 On 05-August-21			Bond Future	7.49	114.2020	114.5239	114.2020	87,817.00
22/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5238	5	5	5	0.00
22/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5195	5	5	5	0.00
22/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5153	5	5	5	0.00
22/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	51	0	0	0	0.00
22/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	49	0	0	0	0.00
22/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	47	0	0	0	0.00
22/06/2021	R186 On 04-November-21			Bond Future	7.68	115.4518	115.7735	115.4518	0.00
22/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5092	5	5	5	0.00
22/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	2834	3	3	3	0.00
22/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	1886	2	2	2	0.00
22/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	2803	3	3	3	0.00
22/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	2773	3	3	3	0.00
22/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	959	1	1	1	0.00
22/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	946	1	1	1	0.00
22/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	933	1	1	1	0.00
22/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	353	0	0	0	15,177.00
22/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1484	2	1	2	15,177.00
22/06/2021	R186 On 03-February-22			Bond Future	7.88	111.5100	111.8341	111.5100	0.00
22/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1005	1	1	1	0.00
22/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	991	1	1	1	0.00
22/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1019	1	1	1	0.00
22/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3489	4	3	4	0.00
22/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3548	4	4	4	0.00
22/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3519	4	4	4	0.00
22/06/2021	R186 On 05-May-22			Bond Future	8.09	112.8355	113.1627	112.8355	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
22/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	2974	3	3	3	0.00
22/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	2950	3	3	3	0.00
22/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	2998	3	3	3	0.00
22/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2071	2	2	2	0.00
22/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2101	2	2	2	0.00
22/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2086	2	2	2	0.00
22/06/2021	R197 On 05-August-21			Bond Future	321.49	321.4509	321.4895	321.4509	1,120.00
22/06/2021	R197 On 04-November-21			Bond Future	325.08	325.0474	325.0760	325.0474	0.00
22/06/2021	R197 On 03-February-22			Bond Future	320.76	320.7326	320.7579	320.7326	0.00
22/06/2021	R197 On 05-May-22			Bond Future	324.64	324.6184	324.6419	324.6184	0.00
22/06/2021	R202 On 05-August-21			Bond Future	237.81	238.0067	237.8147	238.0067	9,436.00
22/06/2021	R202 On 04-November-21			Bond Future	240.47	240.6698	240.4676	240.6698	0.00
22/06/2021	R202 On 03-February-22			Bond Future	238.98	239.1837	238.9766	239.1837	0.00
22/06/2021	R202 On 05-May-22			Bond Future	241.87	242.0811	241.8699	242.0811	0.00
22/06/2021	R209 On 05-August-21			Bond Future	10.33	71.9808	71.8137	71.9808	28,731.00
22/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	7894	8	8	8	0.00
22/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	7848	8	8	8	0.00
22/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	7941	8	8	8	0.00
22/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	81	0	0	0	0.00
22/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	85	0	0	0	0.00
22/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	83	0	0	0	0.00
22/06/2021	R209 On 04-November-21			Bond Future	10.50	69.6286	69.4575	69.6286	4,785.00
22/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	614	1	1	1	6,000.00
22/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9090	9	9	9	0.00
22/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9048	9	9	9	0.00
22/06/2021	R209 On 04-November-21	10.00	Call	Bond Future	1444	2	1	2	0.00
22/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	8342	8	8	8	0.00
22/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	2687	3	3	3	0.00
22/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9131	9	9	9	0.00
22/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	494	0	0	0	0.00
22/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	597	1	1	1	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
22/06/2021	R209 On 04-November-21	10.00	Put	Bond Future	4369	4	4	4	3,100.00
22/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	499	0	0	0	0.00
22/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	503	0	1	0	0.00
22/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2708	3	3	3	9,400.00
22/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6618	6	7	6	0.00
22/06/2021	R209 On 03-February-22			Bond Future	10.68	70.4375	70.2636	70.4375	0.00
22/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	4473	5	4	5	0.00
22/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	4407	5	4	5	0.00
22/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	4440	5	4	5	0.00
22/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2568	3	3	3	0.00
22/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2588	3	3	3	0.00
22/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2549	2	3	2	0.00
22/06/2021	R209 On 05-May-22			Bond Future	10.87	68.1335	67.9571	68.1335	0.00
22/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	5805	6	6	6	0.00
22/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	5772	6	6	6	0.00
22/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	5740	6	6	6	0.00
22/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2808	3	3	3	0.00
22/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2791	3	3	3	0.00
22/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2773	3	3	3	0.00
22/06/2021	R210 On 05-August-21			Bond Future	210.05	210.1460	210.0518	210.1460	1,486.00
22/06/2021	R210 On 04-November-21			Bond Future	209.61	209.7096	209.6074	209.7096	0.00
22/06/2021	R210 On 03-February-22			Bond Future	212.09	212.1946	212.0888	212.1946	0.00
22/06/2021	R210 On 05-May-22			Bond Future	211.81	211.9223	211.8138	211.9223	0.00
22/06/2021	R212 On 05-August-21			Bond Future	172.79	172.7761	172.7938	172.7761	2,207.00
22/06/2021	R212 On 04-November-21			Bond Future	174.72	174.7095	174.7217	174.7095	0.00
22/06/2021	R213 On 05-August-21			Bond Future	9.47	87.7069	87.8305	87.7069	9,050.00
22/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7400	7	7	7	0.00
22/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4070	4	4	4	0.00
22/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7020	7	7	7	0.00
22/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7352	7	7	7	0.00
22/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7305	7	7	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
22/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1219	1	1	1	0.00
22/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	81	0	0	0	0.00
22/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	420	0	0	0	0.00
22/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1920	2	2	2	0.00
22/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	79	0	0	0	0.00
22/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	94	0	0	0	0.00
22/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	77	0	0	0	0.00
22/06/2021	R213 On 04-November-21			Bond Future	9.66	85.1375	85.2597	85.1375	0.00
22/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	7902	8	8	8	0.00
22/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	7860	8	8	8	0.00
22/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	7944	8	8	8	0.00
22/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	558	1	1	1	0.00
22/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	552	1	1	1	0.00
22/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	546	1	1	1	0.00
22/06/2021	R213 On 03-February-22			Bond Future	9.86	86.1262	86.2488	86.1262	0.00
22/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4157	4	4	4	0.00
22/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	2963	3	3	3	0.00
22/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	1608	2	2	2	220.00
22/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	5596	6	6	6	0.00
22/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	1741	2	2	2	430.00
22/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4412	4	4	4	0.00
22/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4094	4	4	4	0.00
22/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	2515	2	3	2	0.00
22/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	3546	3	4	3	0.00
22/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	3517	3	4	3	0.00
22/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	5845	6	6	6	0.00
22/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	3634	4	4	4	0.00
22/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	816	1	1	1	200.00
22/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	3575	4	4	4	0.00
22/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1038	1	1	1	102.00
22/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3981	4	4	4	200.00
22/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7573	8	8	8	0.00
22/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2934	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
22/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2888	3	3	3	430.00
22/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5164	5	5	5	0.00
22/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6818	7	7	7	0.00
22/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1723	2	2	2	220.00
22/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1818	2	2	2	430.00
22/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2979	3	3	3	0.00
22/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2956	3	3	3	0.00
22/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2576	3	3	3	200.00
22/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2386	2	2	2	102.00
22/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3472	4	3	4	102.00
22/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2537	3	3	3	220.00
22/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5419	6	5	6	0.00
22/06/2021	R213 On 05-May-22			Bond Future	10.06	83.6178	83.7414	83.6178	0.00
22/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5438	5	5	5	0.00
22/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5470	5	5	5	0.00
22/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5406	5	5	5	0.00
22/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2528	3	3	3	0.00
22/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2561	3	3	3	0.00
22/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2544	3	3	3	0.00
22/06/2021	R214 On 05-August-21			Bond Future	10.72	68.8186	68.6187	68.8186	17,880.00
22/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7106	7	7	7	0.00
22/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7152	7	7	7	0.00
22/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7060	7	7	7	0.00
22/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	134	0	0	0	0.00
22/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	140	0	0	0	0.00
22/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	137	0	0	0	0.00
22/06/2021	R214 On 04-November-21			Bond Future	10.90	66.2946	66.0903	66.2946	0.00
22/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	8723	9	9	9	0.00
22/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	8682	9	9	9	0.00
22/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	8641	9	9	9	0.00
22/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	588	1	1	1	0.00
22/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	577	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
22/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	583	1	1	1	0.00
22/06/2021	R214 On 03-February-22			Bond Future	11.08	67.0646	66.8572	67.0646	0.00
22/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	4498	5	4	5	0.00
22/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	4465	5	4	5	0.00
22/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	4532	5	5	5	0.00
22/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2758	3	3	3	0.00
22/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2738	3	3	3	0.00
22/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2718	3	3	3	0.00
22/06/2021	R214 On 05-May-22			Bond Future	11.26	64.5820	64.3718	64.5820	0.00
22/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	5541	6	6	6	0.00
22/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	5508	6	6	6	0.00
22/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	5573	6	6	6	0.00
22/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	3008	3	3	3	0.00
22/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2989	3	3	3	0.00
22/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2971	3	3	3	0.00
22/06/2021	R248 On 05-August-21			Bond Future	10.72	86.8607	86.6455	86.8607	171,004.00
22/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	11689	12	12	12	0.00
22/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	11634	12	12	12	0.00
22/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	325	0	0	0	0.00
22/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	1313	1	1	1	0.00
22/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	4296	4	4	4	0.00
22/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	11744	12	12	12	0.00
22/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	808	1	1	1	1,300.00
22/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	2815	3	3	3	1,300.00
22/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	1628	2	2	2	0.00
22/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2542	2	3	2	0.00
22/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1511	1	2	1	0.00
22/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2990	3	3	3	0.00
22/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	74	0	0	0	0.00
22/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	874	1	1	1	0.00
22/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	72	0	0	0	0.00
22/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	4048	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
22/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	6005	6	6	6	0.00
22/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	70	0	0	0	0.00
22/06/2021	R248 On 04-November-21			Bond Future	10.90	83.3999	83.1794	83.3999	0.00
22/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	1552	2	2	2	1,200.00
22/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	12637	13	13	13	0.00
22/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	411	0	0	0	1,200.00
22/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	12685	13	13	13	0.00
22/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	12732	13	13	13	0.00
22/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	511	0	1	0	0.00
22/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	518	1	1	1	0.00
22/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	524	1	1	1	0.00
22/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	10796	11	11	11	0.00
22/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	6062	6	6	6	0.00
22/06/2021	R248 On 03-February-22			Bond Future	11.08	84.3685	84.1446	84.3685	0.00
22/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	5987	6	6	6	0.00
22/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	5945	6	6	6	0.00
22/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	5902	6	6	6	0.00
22/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3173	3	3	3	0.00
22/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3220	3	3	3	0.00
22/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3197	3	3	3	0.00
22/06/2021	R248 On 05-May-22			Bond Future	11.25	80.9565	80.7295	80.9565	0.00
22/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7185	7	7	7	0.00
22/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7144	7	7	7	0.00
22/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7103	7	7	7	0.00
22/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3588	4	4	4	0.00
22/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3545	3	4	3	0.00
22/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3566	3	4	3	0.00