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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/08/2021 TO: 13/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	2025 On 04-November-21			Bond Future	154.94	154.9444	154.9397	154.9444	4,840.00
13/08/2021	2025 On 03-February-22			Bond Future	155.19	155.1949	155.1890	155.1949	0.00
13/08/2021	2025 On 05-May-22			Bond Future	157.06	157.0641	157.0579	157.0641	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
13/08/2021	2025 On 04-August-22			Bond Future	157.41	157.4126	157.4060	157.4126	0.00
13/08/2021	2029 On 04-November-21			Bond Future	113.56	113.7161	113.5560	113.7161	2,964.00
13/08/2021	2029 On 03-February-22			Bond Future	114.89	115.0493	114.8870	115.0493	0.00
13/08/2021	2029 On 05-May-22			Bond Future	115.08	115.2487	115.0830	115.2487	0.00
13/08/2021	2029 On 04-August-22			Bond Future	116.51	116.6799	116.5121	116.6799	0.00
13/08/2021	2030 On 04-November-21			Bond Future	9.04	96.0082	96.2196	96.0082	97,324.00
13/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8243	8	8	8	0.00
13/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8150	8	8	8	0.00
13/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1077	1	1	1	300.00
13/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12096	12	12	12	0.00
13/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1035	1	1	1	3,250.00
13/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2568	2	3	2	0.00
13/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4974	5	5	5	29.00
13/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8197	8	8	8	0.00
13/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	322	0	0	0	300.00
13/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11273	11	11	11	0.00
13/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2235	2	2	2	29.00
13/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2743	3	3	3	0.00
13/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1067	1	1	1	9,100.00
13/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1161	1	1	1	0.00
13/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2586	3	3	3	0.00
13/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	17	0	0	0	300.00
13/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	107	0	0	0	0.00
13/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	109	0	0	0	0.00
13/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4690	5	5	5	0.00
13/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1369	1	1	1	0.00
13/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2656	3	3	3	0.00
13/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	29	0	0	0	29.00
13/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	402	0	0	0	0.00
13/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	105	0	0	0	0.00
13/08/2021	2030 On 03-February-22			Bond Future	9.23	93.1062	93.3198	93.1062	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
13/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3099	3	3	3	0.00
13/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3068	3	3	3	0.00
13/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4240	4	4	4	0.00
13/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8540	8	9	8	0.00
13/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3615	3	4	3	1,000.00
13/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3129	3	3	3	0.00
13/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2829	3	3	3	0.00
13/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	770	1	1	1	101.00
13/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1565	1	2	1	1,000.00
13/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3627	4	4	4	0.00
13/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2208	2	2	2	101.00
13/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5389	6	5	6	0.00
13/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1984	2	2	2	0.00
13/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	432	0	0	0	1,000.00
13/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1689	2	2	2	0.00
13/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1389	1	1	1	101.00
13/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2027	2	2	2	0.00
13/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2006	2	2	2	0.00
13/08/2021	2030 On 05-May-22			Bond Future	9.43	94.2064	94.4223	94.2064	0.00
13/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5275	5	5	5	0.00
13/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5239	5	5	5	0.00
13/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2630	3	3	3	0.00
13/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1589	2	2	2	1,800.00
13/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8493	8	8	8	0.00
13/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1437	1	1	1	200.00
13/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	297	0	0	0	200.00
13/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5311	5	5	5	0.00
13/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4404	4	4	4	0.00
13/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	899	1	1	1	1,073.00
13/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	567	1	1	1	1,800.00
13/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4434	5	4	5	0.00
13/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4710	5	5	5	0.00
13/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7521	8	8	8	0.00

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13/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1435	2	1	2	0.00
13/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9593	10	10	10	0.00
13/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	699	1	1	1	1,800.00
13/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3061	3	3	3	1,073.00
13/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6019	6	6	6	0.00
13/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1460	2	1	2	0.00
13/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1802	2	2	2	1,073.00
13/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1447	2	1	2	200.00
13/08/2021	2030 On 04-August-22			Bond Future	9.65	91.3025	91.5211	91.3025	0.00
13/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3060	3	3	3	0.00
13/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3035	3	3	3	0.00
13/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3085	3	3	3	0.00
13/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3532	4	4	4	0.00
13/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3582	4	4	4	0.00
13/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3558	4	4	4	0.00
13/08/2021	2032 On 04-November-21			Bond Future	9.73	90.9760	91.3326	90.9760	122,970.00
13/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11004	11	11	11	0.00
13/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	916	1	1	1	700.00
13/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16250	16	16	16	0.00
13/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10955	11	11	11	0.00
13/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10905	11	11	11	0.00
13/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2284	2	2	2	700.00
13/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	68	0	0	0	0.00
13/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	3	0	0	0	700.00
13/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1698	2	2	2	0.00
13/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	71	0	0	0	0.00
13/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3387	4	3	4	0.00
13/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	69	0	0	0	0.00
13/08/2021	2032 On 03-February-22			Bond Future	9.93	92.0209	92.3813	92.0209	0.00
13/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4545	4	5	4	0.00
13/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4584	4	5	4	0.00
13/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	576	1	1	1	198.00

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13/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3448	3	3	3	0.00
13/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	885	1	1	1	97.00
13/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6671	6	7	6	0.00
13/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4201	4	4	4	0.00
13/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1900	2	2	2	210.00
13/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4506	4	5	4	0.00
13/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4468	4	4	4	0.00
13/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2415	2	2	2	0.00
13/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5433	5	5	5	0.00
13/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4900	5	5	5	0.00
13/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1799	2	2	2	400.00
13/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7465	7	7	7	0.00
13/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	782	1	1	1	210.00
13/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1463	2	1	2	210.00
13/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1278	1	1	1	97.00
13/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1770	2	2	2	400.00
13/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3859	4	4	4	0.00
13/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3102	3	3	3	198.00
13/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6798	7	7	7	0.00
13/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1644	2	2	2	0.00
13/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1592	2	2	2	198.00
13/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1626	2	2	2	0.00
13/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3719	4	4	4	0.00
13/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	944	1	1	1	400.00
13/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2212	2	2	2	97.00
13/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5651	6	6	6	0.00
13/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1609	2	2	2	0.00
13/08/2021	2032 On 05-May-22			Bond Future	10.13	88.9615	89.3259	88.9615	0.00
13/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6442	6	6	6	0.00
13/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6362	6	6	6	0.00
13/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1780	2	2	2	780.00
13/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3367	3	3	3	780.00
13/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6402	6	6	6	0.00

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13/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7010	7	7	7	0.00
13/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1295	1	1	1	780.00
13/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1470	2	1	2	0.00
13/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1483	2	1	2	0.00
13/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3067	3	3	3	0.00
13/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4959	5	5	5	0.00
13/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1458	2	1	2	0.00
13/08/2021	2032 On 04-August-22			Bond Future	10.34	89.9965	90.3654	89.9965	0.00
13/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3376	3	3	3	0.00
13/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3349	3	3	3	0.00
13/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3404	3	3	3	0.00
13/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4099	4	4	4	0.00
13/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4071	4	4	4	0.00
13/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4043	4	4	4	0.00
13/08/2021	2033 On 04-November-21			Bond Future	107.01	107.1124	107.0061	107.1124	8,979.00
13/08/2021	2033 On 03-February-22			Bond Future	108.26	108.3681	108.2602	108.3681	0.00
13/08/2021	2033 On 05-May-22			Bond Future	108.30	108.4078	108.2975	108.4078	0.00
13/08/2021	2033 On 04-August-22			Bond Future	109.64	109.7541	109.6423	109.7541	0.00
13/08/2021	2037 On 04-November-21			Bond Future	10.58	86.3704	86.7593	86.3704	126,581.00
13/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13126	13	13	13	0.00
13/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13076	13	13	13	0.00
13/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13176	13	13	13	0.00
13/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10460	10	10	10	0.00
13/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6221	6	6	6	600.00
13/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	127	0	0	0	600.00
13/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	492	1	0	1	0.00
13/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	50	0	0	0	0.00
13/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	52	0	0	0	0.00
13/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	49	0	0	0	0.00
13/08/2021	2037 On 03-February-22			Bond Future	10.77	83.1076	83.5007	83.1076	0.00
13/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5769	5	6	5	0.00

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13/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5725	5	6	5	0.00
13/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5681	5	6	5	0.00
13/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1430	2	1	2	0.00
13/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1460	2	1	2	0.00
13/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1445	2	1	2	0.00
13/08/2021	2037 On 05-May-22			Bond Future	10.96	84.0899	84.4874	84.0899	0.00
13/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6964	7	7	7	0.00
13/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6921	7	7	7	0.00
13/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6879	7	7	7	0.00
13/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1746	2	2	2	0.00
13/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1774	2	2	2	0.00
13/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1760	2	2	2	0.00
13/08/2021	2037 On 04-August-22			Bond Future	11.17	80.8115	81.2137	80.8115	0.00
13/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3401	3	3	3	0.00
13/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4991	5	5	5	0.00
13/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1529	1	2	1	50.00
13/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3373	3	3	3	0.00
13/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3345	3	3	3	0.00
13/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5092	5	5	5	0.00
13/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5023	5	5	5	0.00
13/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3510	4	4	4	50.00
13/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8459	9	8	9	0.00
13/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5057	5	5	5	50.00
13/08/2021	2038 On 04-November-21			Bond Future	119.77	119.8444	119.7686	119.8444	7,634.00
13/08/2021	2038 On 03-February-22			Bond Future	119.41	119.4875	119.4099	119.4875	0.00
13/08/2021	2038 On 05-May-22			Bond Future	120.85	120.9269	120.8480	120.9269	0.00
13/08/2021	2038 On 04-August-22			Bond Future	120.55	120.6266	120.5466	120.6266	0.00
13/08/2021	2040 On 04-November-21			Bond Future	10.70	88.3879	88.9510	88.3879	88,052.00
13/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13766	13	14	13	0.00
13/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13661	13	14	13	0.00
13/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13714	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	63	0	0	0	0.00
13/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	64	0	0	0	0.00
13/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	61	0	0	0	0.00
13/08/2021	2040 On 03-February-22			Bond Future	10.88	84.8981	85.4673	84.8981	0.00
13/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6183	6	6	6	0.00
13/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6135	6	6	6	0.00
13/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6230	6	6	6	0.00
13/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1589	2	2	2	0.00
13/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1574	2	2	2	0.00
13/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1558	2	2	2	0.00
13/08/2021	2040 On 05-May-22			Bond Future	11.07	85.9014	86.4772	85.9014	0.00
13/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7197	7	7	7	0.00
13/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7151	7	7	7	0.00
13/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	780	1	1	1	1,200.00
13/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2215	2	2	2	1,200.00
13/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12518	12	13	12	0.00
13/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7242	7	7	7	0.00
13/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1843	2	2	2	0.00
13/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5710	6	6	6	0.00
13/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1858	2	2	2	0.00
13/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	786	1	1	1	1,200.00
13/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1873	2	2	2	0.00
13/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9914	10	10	10	0.00
13/08/2021	2040 On 04-August-22			Bond Future	11.28	82.3933	82.9760	82.3933	0.00
13/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3657	3	4	3	0.00
13/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3626	3	4	3	0.00
13/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3688	3	4	3	0.00
13/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5182	6	5	6	0.00
13/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5254	6	5	6	0.00
13/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5218	6	5	6	0.00
13/08/2021	2044 On 04-November-21			Bond Future	10.77	84.9048	85.4750	84.9048	61,849.00
13/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13351	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13298	13	13	13	0.00
13/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13403	13	13	13	0.00
13/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	70	0	0	0	0.00
13/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	73	0	0	0	0.00
13/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	72	0	0	0	0.00
13/08/2021	2044 On 03-February-22			Bond Future	10.94	81.5001	82.0766	81.5001	0.00
13/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6100	6	6	6	0.00
13/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6053	6	6	6	0.00
13/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6006	6	6	6	0.00
13/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1673	2	2	2	0.00
13/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1657	2	2	2	0.00
13/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1640	2	2	2	0.00
13/08/2021	2044 On 05-May-22			Bond Future	11.13	82.4634	83.0465	82.4634	0.00
13/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7112	7	7	7	0.00
13/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7067	7	7	7	0.00
13/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7022	7	7	7	0.00
13/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1953	2	2	2	0.00
13/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1937	2	2	2	0.00
13/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1922	2	2	2	0.00
13/08/2021	2044 On 04-August-22			Bond Future	11.32	79.0403	79.6305	79.0403	0.00
13/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3726	3	4	3	0.00
13/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3694	3	4	3	0.00
13/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3663	3	4	3	0.00
13/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5263	6	5	6	0.00
13/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5226	6	5	6	0.00
13/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5189	6	5	6	0.00
13/08/2021	2046 On 04-November-21			Bond Future	106.42	106.8748	106.4249	106.8748	18,100.00
13/08/2021	2046 On 03-February-22			Bond Future	107.67	108.1279	107.6724	108.1279	0.00
13/08/2021	2046 On 05-May-22			Bond Future	107.10	107.5666	107.1033	107.5666	0.00
13/08/2021	2046 On 04-August-22			Bond Future	108.43	108.9026	108.4335	108.9026	0.00
13/08/2021	2050 On 04-November-21			Bond Future	109.66	110.5791	109.6605	110.5791	10,845.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2021	2050 On 03-February-22			Bond Future	108.99	109.9166	108.9869	109.9166	0.00
13/08/2021	2050 On 05-May-22			Bond Future	110.30	111.2408	110.2996	111.2408	0.00
13/08/2021	2050 On 04-August-22			Bond Future	109.67	110.6206	109.6672	110.6206	0.00
13/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	AL37 On 04-November-21			Index Future	806.44	805.0600	806.4370	805.0600	0.00
13/08/2021	AL37 On 03-February-22			Index Future	815.69	814.3010	815.6910	814.3010	0.00
13/08/2021	AL37 On 05-May-22			Index Future	825.32	823.9120	825.3170	823.9120	0.00
13/08/2021	AL37 On 04-August-22			Index Future	835.27	833.8450	835.2660	833.8450	0.00
13/08/2021	AL7T On 04-November-21			Index Future	924.24	921.4600	924.2360	921.4600	0.00
13/08/2021	AL7T On 03-February-22			Index Future	934.84	932.0360	934.8410	932.0360	0.00
13/08/2021	AL7T On 05-May-22			Index Future	945.87	943.0370	945.8740	943.0370	0.00
13/08/2021	AL7T On 04-August-22			Index Future	957.28	954.4060	957.2750	954.4060	0.00
13/08/2021	ALBI On 04-November-21			Index Future	812.62	809.5670	812.6150	809.5670	119.00
13/08/2021	ALBI On 03-February-22			Index Future	821.94	818.8590	821.9400	818.8590	0.00
13/08/2021	ALBI On 05-May-22			Index Future	831.64	828.5240	831.6400	828.5240	0.00
13/08/2021	ALBI On 04-August-22			Index Future	841.67	838.5120	841.6650	838.5120	0.00
13/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C035 On 28-February-35			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
13/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	C442 On 25-April-42			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
13/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2021	ES33 On 04-November-21			Bond Future	11.30	76.2668	76.6100	76.2668	350.00
13/08/2021	ES33 On 03-February-22			Bond Future	11.54	77.1612	77.5082	77.1612	0.00
13/08/2021	ES33 On 05-May-22			Bond Future	11.79	74.3134	74.6645	74.3134	0.00
13/08/2021	ES33 On 04-August-22			Bond Future	12.04	75.1890	75.5444	75.1890	0.00
13/08/2021	ES42 On 04-November-21			Bond Future	11.83	74.4344	74.8852	74.4344	4,779.00
13/08/2021	ES42 On 03-February-22			Bond Future	12.05	75.3080	75.7638	75.3080	0.00
13/08/2021	ES42 On 05-May-22			Bond Future	12.28	71.9571	72.4182	71.9571	0.00
13/08/2021	ES42 On 04-August-22			Bond Future	12.51	72.8034	73.2702	72.8034	0.00
13/08/2021	GOVI On 04-November-21			GOVI	802.56	799.6030	802.5570	799.6030	984.00
13/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	741370	71	74	71	0.00
13/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	741570	71	74	71	0.00
13/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	741470	71	74	71	0.00
13/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 03-February-22			GOVI	811.77	808.7810	811.7660	808.7810	0.00
13/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	190160	16	19	16	0.00
13/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	190260	16	19	16	0.00
13/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	190060	16	19	16	0.00
13/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 05-May-22			GOVI	821.35	818.3270	821.3460	818.3270	0.00
13/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	331060	30	33	30	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
13/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	331160	30	33	30	0.00
13/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	330960	30	33	30	0.00
13/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 04-August-22			GOVI	831.25	828.1920	831.2470	828.1920	0.00
13/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	119770	9	12	9	0.00
13/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	119870	9	12	9	0.00
13/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	119670	9	12	9	0.00
13/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2021	IGOV On 04-November-21			Index Future	293.93	294.4360	293.9330	294.4360	475.00
13/08/2021	IGOV On 03-February-22			Index Future	297.38	297.8880	297.3780	297.8880	0.00
13/08/2021	IGOV On 05-May-22			Index Future	300.96	301.4750	300.9580	301.4750	0.00
13/08/2021	IGOV On 04-August-22			Index Future	304.66	305.1790	304.6560	305.1790	0.00
13/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
13/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
13/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3150	96.3250	96.3150	30,000.00
13/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.80	96.1800	96.2000	96.1800	0.00
13/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.83	96.1300	96.1700	96.1300	0.00
13/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	95.9750	95.9950	95.9750	0.00
13/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.06	95.9200	95.9400	95.9200	0.00
13/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.30	95.6800	95.7000	95.6800	0.00
13/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.73	95.2650	95.2700	95.2650	471.00
13/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.97	95.0200	95.0300	95.0200	0.00
13/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.27	94.7200	94.7350	94.7200	0.00
13/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.47	94.5150	94.5350	94.5150	0.00
13/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
13/08/2021	R023 On 04-November-21			Bond Future	5.13	104.7979	104.7543	104.7979	13,736.00
13/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	69	0	0	0	0.00
13/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	65	0	0	0	0.00
13/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	61	0	0	0	0.00
13/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	360	0	0	0	0.00
13/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	351	0	0	0	0.00
13/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	342	0	0	0	0.00
13/08/2021	R023 On 03-February-22			Bond Future	5.27	106.0010	105.9565	106.0010	0.00
13/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	159	0	0	0	0.00
13/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	154	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
13/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	163	0	0	0	0.00
13/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	359	0	0	0	0.00
13/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	370	0	0	0	0.00
13/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	365	0	0	0	0.00
13/08/2021	R023 On 05-May-22			Bond Future	5.42	103.3425	103.2973	103.3425	0.00
13/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	772	1	1	1	0.00
13/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	765	1	1	1	0.00
13/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	779	1	1	1	0.00
13/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	79	0	0	0	0.00
13/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	81	0	0	0	0.00
13/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	80	0	0	0	0.00
13/08/2021	R023 On 04-August-22			Bond Future	5.66	104.5710	104.5246	104.5710	0.00
13/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	378	0	0	0	0.00
13/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	374	0	0	0	0.00
13/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	382	0	0	0	0.00
13/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	168	0	0	0	0.00
13/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	171	0	0	0	0.00
13/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	169	0	0	0	0.00
13/08/2021	R035 On 04-November-21			Bond Future	10.32	90.9432	91.3679	90.9432	81,384.00
13/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13065	13	13	13	0.00
13/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9000	9	9	9	0.00
13/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1854	2	2	2	782.00
13/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19425	19	19	19	0.00
13/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13014	13	13	13	0.00
13/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6090	6	6	6	0.00
13/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13117	13	13	13	0.00
13/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5475	5	5	5	0.00
13/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1515	1	2	1	400.00
13/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3309	3	3	3	400.00
13/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3225	3	3	3	0.00
13/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1486	1	1	1	350.00
13/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2842	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
13/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1389	2	1	2	350.00
13/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2881	3	3	3	0.00
13/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	520	1	1	1	350.00
13/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1345	2	1	2	0.00
13/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	633	1	1	1	782.00
13/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2442	3	2	3	0.00
13/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	52	0	0	0	0.00
13/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	205	0	0	0	782.00
13/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	55	0	0	0	0.00
13/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	0	0	400.00
13/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	53	0	0	0	0.00
13/08/2021	R035 On 03-February-22			Bond Future	10.52	91.9873	92.4166	91.9873	0.00
13/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5889	6	6	6	0.00
13/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	916	1	1	1	683.00
13/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1778	2	2	2	280.00
13/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8904	9	9	9	0.00
13/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5060	5	5	5	0.00
13/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5844	6	6	6	0.00
13/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5800	6	6	6	0.00
13/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6574	6	7	6	0.00
13/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3498	3	3	3	0.00
13/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8180	8	8	8	0.00
13/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4975	5	5	5	0.00
13/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6069	6	6	6	0.00
13/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2226	2	2	2	200.00
13/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2495	2	2	2	1,600.00
13/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1729	2	2	2	1,600.00
13/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3580	4	4	4	0.00
13/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1356	1	1	1	200.00
13/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3902	4	4	4	0.00
13/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	854	1	1	1	280.00
13/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1211	1	1	1	683.00
13/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1444	2	1	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
13/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1429	2	1	2	0.00
13/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	734	1	1	1	1,800.00
13/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1766	2	2	2	280.00
13/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4520	5	5	5	0.00
13/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1413	2	1	2	0.00
13/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2651	3	3	3	683.00
13/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6401	7	6	7	0.00
13/08/2021	R035 On 05-May-22			Bond Future	10.71	88.5959	89.0301	88.5959	0.00
13/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7245	7	7	7	0.00
13/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7202	7	7	7	0.00
13/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7158	7	7	7	0.00
13/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1691	2	2	2	0.00
13/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1678	2	2	2	0.00
13/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1664	2	2	2	0.00
13/08/2021	R035 On 04-August-22			Bond Future	10.92	89.6239	90.0634	89.6239	0.00
13/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3642	3	4	3	0.00
13/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4870	5	5	5	0.00
13/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3612	3	4	3	0.00
13/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3583	3	4	3	0.00
13/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3353	3	3	3	0.00
13/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1518	1	2	1	100.00
13/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5082	5	5	5	100.00
13/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8453	9	8	9	0.00
13/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4814	5	5	5	0.00
13/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3612	4	4	4	100.00
13/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4782	5	5	5	0.00
13/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4749	5	5	5	0.00
13/08/2021	R186 On 04-November-21			Bond Future	7.54	116.1904	116.3901	116.1904	73,131.00
13/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2934	3	3	3	0.00
13/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5448	5	5	5	0.00
13/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2899	3	3	3	0.00
13/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2865	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
13/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1858	2	2	2	0.00
13/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	434	0	0	0	0.00
13/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	425	0	0	0	0.00
13/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	92	0	0	0	15,177.00
13/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	416	0	0	0	0.00
13/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	839	1	1	1	15,177.00
13/08/2021	R186 On 03-February-22			Bond Future	7.73	112.2425	112.4441	112.2425	0.00
13/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	983	1	1	1	0.00
13/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	968	1	1	1	0.00
13/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	998	1	1	1	0.00
13/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2859	3	3	3	0.00
13/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2915	3	3	3	0.00
13/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2887	3	3	3	0.00
13/08/2021	R186 On 05-May-22			Bond Future	7.94	113.5684	113.7723	113.5684	0.00
13/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2917	3	3	3	0.00
13/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1923	2	2	2	435.00
13/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3828	4	4	4	0.00
13/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2891	3	3	3	0.00
13/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2943	3	3	3	0.00
13/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	890	1	1	1	435.00
13/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1406	1	1	1	0.00
13/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3572	4	4	4	0.00
13/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1434	2	1	2	0.00
13/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2147	2	2	2	0.00
13/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	1033	1	1	1	435.00
13/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1420	2	1	2	0.00
13/08/2021	R186 On 04-August-22			Bond Future	8.16	109.6205	109.8268	109.6205	0.00
13/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2326	2	2	2	0.00
13/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2306	2	2	2	0.00
13/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2346	2	2	2	0.00
13/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2371	2	2	2	0.00
13/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2406	3	2	3	0.00
13/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2388	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
13/08/2021	R197 On 04-November-21			Bond Future	325.63	325.6455	325.6272	325.6455	1,274.00
13/08/2021	R197 On 03-February-22			Bond Future	321.30	321.3200	321.3007	321.3200	0.00
13/08/2021	R197 On 05-May-22			Bond Future	325.17	325.1907	325.1706	325.1907	0.00
13/08/2021	R197 On 04-August-22			Bond Future	320.90	320.9208	320.8970	320.9208	0.00
13/08/2021	R202 On 04-November-21			Bond Future	237.81	237.8015	237.8052	237.8015	9,579.00
13/08/2021	R202 On 03-February-22			Bond Future	236.27	236.2640	236.2670	236.2640	0.00
13/08/2021	R202 On 05-May-22			Bond Future	239.11	239.1098	239.1125	239.1098	0.00
13/08/2021	R202 On 04-August-22			Bond Future	237.67	237.6661	237.6668	237.6661	0.00
13/08/2021	R209 On 04-November-21			Bond Future	10.30	70.2583	70.6261	70.2583	37,402.00
13/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9834	9	10	9	0.00
13/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	266	0	0	0	6,000.00
13/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9788	9	10	9	0.00
13/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9016	9	9	9	0.00
13/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9879	10	10	10	0.00
13/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2484	2	2	2	0.00
13/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1042	1	1	1	0.00
13/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2798	3	3	3	3,100.00
13/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	72	0	0	0	0.00
13/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	102	0	0	0	9,000.00
13/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	74	0	0	0	0.00
13/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	75	0	0	0	0.00
13/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1337	1	1	1	9,400.00
13/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5102	5	5	5	0.00
13/08/2021	R209 On 03-February-22			Bond Future	10.47	71.0652	71.4370	71.0652	0.00
13/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4560	4	5	4	0.00
13/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4523	4	5	4	0.00
13/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4485	4	4	4	0.00
13/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1492	2	1	2	0.00
13/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1477	2	1	2	0.00
13/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1462	2	1	2	0.00
13/08/2021	R209 On 05-May-22			Bond Future	10.65	68.7634	69.1396	68.7634	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
13/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5762	5	6	5	0.00
13/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5725	5	6	5	0.00
13/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5688	5	6	5	0.00
13/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1574	2	2	2	0.00
13/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1561	2	2	2	0.00
13/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1548	2	2	2	0.00
13/08/2021	R209 On 04-August-22			Bond Future	10.83	69.5616	69.9423	69.5616	0.00
13/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2967	3	3	3	0.00
13/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2917	3	3	3	0.00
13/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2942	3	3	3	0.00
13/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4301	5	4	5	0.00
13/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4331	5	4	5	0.00
13/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4271	4	4	4	0.00
13/08/2021	R210 On 04-November-21			Bond Future	210.27	210.2727	210.2698	210.2727	1,486.00
13/08/2021	R210 On 03-February-22			Bond Future	212.73	212.7381	212.7344	212.7381	0.00
13/08/2021	R210 On 05-May-22			Bond Future	212.47	212.4749	212.4678	212.4749	0.00
13/08/2021	R210 On 04-August-22			Bond Future	215.11	215.1136	215.1063	215.1136	0.00
13/08/2021	R212 On 04-November-21			Bond Future	174.99	175.0060	174.9936	175.0060	1,025.00
13/08/2021	R213 On 04-November-21			Bond Future	9.40	86.3271	86.6531	86.3271	9,684.00
13/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8836	9	9	9	0.00
13/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8789	8	9	8	0.00
13/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8882	9	9	9	0.00
13/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	94	0	0	0	0.00
13/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	92	0	0	0	0.00
13/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	90	0	0	0	0.00
13/08/2021	R213 On 03-February-22			Bond Future	9.59	87.3182	87.6476	87.3182	0.00
13/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3656	3	4	3	0.00
13/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3622	3	4	3	0.00
13/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4284	4	4	4	0.00
13/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2465	2	2	2	0.00
13/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4650	4	5	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
13/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2986	3	3	3	0.00
13/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6014	6	6	6	0.00
13/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1569	1	2	1	430.00
13/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4357	4	4	4	0.00
13/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1418	1	1	1	220.00
13/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3689	3	4	3	0.00
13/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	598	1	1	1	200.00
13/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	800	1	1	1	102.00
13/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3756	4	4	4	0.00
13/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6297	6	6	6	0.00
13/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	777	1	1	1	220.00
13/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1612	2	2	2	430.00
13/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3593	4	4	4	0.00
13/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	838	1	1	1	430.00
13/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5182	5	5	5	0.00
13/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1648	2	2	2	0.00
13/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2532	3	3	3	200.00
13/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5957	6	6	6	0.00
13/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1338	1	1	1	220.00
13/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3830	4	4	4	0.00
13/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2096	2	2	2	102.00
13/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1224	1	1	1	102.00
13/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1368	1	1	1	200.00
13/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1686	2	2	2	0.00
13/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1667	2	2	2	0.00
13/08/2021	R213 On 05-May-22			Bond Future	9.78	84.8175	85.1507	84.8175	0.00
13/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5636	5	6	5	0.00
13/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5673	5	6	5	0.00
13/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5599	5	6	5	0.00
13/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1321	1	1	1	0.00
13/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1345	1	1	1	0.00
13/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1333	1	1	1	0.00
13/08/2021	R213 On 04-August-22			Bond Future	9.98	85.8057	86.1430	85.8057	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
13/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3184	3	3	3	0.00
13/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3159	3	3	3	0.00
13/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3134	3	3	3	0.00
13/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3608	4	4	4	0.00
13/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3660	4	4	4	0.00
13/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3634	4	4	4	0.00
13/08/2021	R214 On 04-November-21			Bond Future	10.71	66.7204	67.1545	66.7204	18,091.00
13/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9308	9	9	9	0.00
13/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9263	9	9	9	0.00
13/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9219	9	9	9	0.00
13/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	102	0	0	0	0.00
13/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	99	0	0	0	0.00
13/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	100	0	0	0	0.00
13/08/2021	R214 On 03-February-22			Bond Future	10.89	67.4864	67.9252	67.4864	0.00
13/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4392	4	4	4	0.00
13/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4355	4	4	4	0.00
13/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4429	4	4	4	0.00
13/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1580	2	2	2	0.00
13/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1564	2	2	2	0.00
13/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1548	2	2	2	0.00
13/08/2021	R214 On 05-May-22			Bond Future	11.06	65.0039	65.4478	65.0039	0.00
13/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5353	5	5	5	0.00
13/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5317	5	5	5	0.00
13/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5389	5	5	5	0.00
13/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1740	2	2	2	0.00
13/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1725	2	2	2	0.00
13/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1711	2	2	2	0.00
13/08/2021	R214 On 04-August-22			Bond Future	11.24	65.7571	66.2063	65.7571	0.00
13/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2948	3	3	3	0.00
13/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2922	3	3	3	0.00
13/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2973	3	3	3	0.00
13/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4384	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
13/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4415	5	4	5	0.00
13/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4353	5	4	5	0.00
13/08/2021	R248 On 04-November-21			Bond Future	10.68	84.2424	84.7571	84.2424	167,643.00
13/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13819	13	14	13	0.00
13/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13767	13	14	13	0.00
13/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	139	0	0	0	0.00
13/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	879	1	1	1	1,050.00
13/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1119	1	1	1	0.00
13/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2835	3	3	3	1,050.00
13/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13871	13	14	13	0.00
13/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	73	0	0	0	0.00
13/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1954	2	2	2	0.00
13/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4611	5	5	5	0.00
13/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8946	9	9	9	0.00
13/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	76	0	0	0	0.00
13/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4051	4	4	4	0.00
13/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	74	0	0	0	0.00
13/08/2021	R248 On 03-February-22			Bond Future	10.85	85.2096	85.7299	85.2096	0.00
13/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6070	6	6	6	0.00
13/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6022	6	6	6	0.00
13/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5974	6	6	6	0.00
13/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2103	2	2	2	1,300.00
13/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	616	1	1	1	1,300.00
13/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4745	5	5	5	0.00
13/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8939	9	9	9	0.00
13/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1671	2	2	2	0.00
13/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1707	2	2	2	0.00
13/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1689	2	2	2	0.00
13/08/2021	R248 On 05-May-22			Bond Future	11.02	81.8012	82.3275	81.8012	0.00
13/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7159	7	7	7	0.00
13/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7112	7	7	7	0.00
13/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7065	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
13/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1953	2	2	2	0.00
13/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1921	2	2	2	0.00
13/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1937	2	2	2	0.00
13/08/2021	R248 On 04-August-22			Bond Future	11.20	82.7493	83.2819	82.7493	0.00
13/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3800	4	4	4	0.00
13/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3768	4	4	4	0.00
13/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3735	3	4	3	0.00
13/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5280	6	5	6	0.00
13/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5242	6	5	6	0.00
13/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5204	5	5	5	0.00