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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/08/2021 TO: 16/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	2025 On 04-November-21			Bond Future	155.06	154.9397	155.0631	154.9397	4,840.00
16/08/2021	2025 On 03-February-22			Bond Future	155.31	155.1890	155.3131	155.1890	0.00
16/08/2021	2025 On 05-May-22			Bond Future	157.18	157.0579	157.1832	157.0579	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
16/08/2021	2025 On 04-August-22			Bond Future	157.53	157.4060	157.5323	157.4060	0.00
16/08/2021	2029 On 04-November-21			Bond Future	113.56	113.5560	113.5553	113.5560	2,964.00
16/08/2021	2029 On 03-February-22			Bond Future	114.89	114.8870	114.8859	114.8870	0.00
16/08/2021	2029 On 05-May-22			Bond Future	115.08	115.0830	115.0816	115.0830	0.00
16/08/2021	2029 On 04-August-22			Bond Future	116.51	116.5121	116.5104	116.5121	0.00
16/08/2021	2030 On 04-November-21			Bond Future	9.06	96.2196	96.1453	96.2196	97,324.00
16/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8163	8	8	8	0.00
16/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8070	8	8	8	0.00
16/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1021	1	1	1	300.00
16/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12020	12	12	12	0.00
16/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	979	1	1	1	3,250.00
16/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2490	3	2	3	0.00
16/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4890	5	5	5	29.00
16/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8116	8	8	8	0.00
16/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	294	0	0	0	300.00
16/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11197	11	11	11	0.00
16/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2160	2	2	2	29.00
16/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2664	3	3	3	0.00
16/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1062	1	1	1	9,100.00
16/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1158	1	1	1	0.00
16/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2604	3	3	3	0.00
16/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	16	0	0	0	300.00
16/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	101	0	0	0	0.00
16/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	103	0	0	0	0.00
16/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4736	5	5	5	0.00
16/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1369	1	1	1	0.00
16/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2675	3	3	3	0.00
16/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	26	0	0	0	29.00
16/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	393	0	0	0	0.00
16/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	99	0	0	0	0.00
16/08/2021	2030 On 03-February-22			Bond Future	9.25	93.3198	93.2443	93.3198	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
16/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3034	3	3	3	0.00
16/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3003	3	3	3	0.00
16/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4168	4	4	4	0.00
16/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8461	9	8	9	0.00
16/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3546	4	4	4	1,000.00
16/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3064	3	3	3	0.00
16/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2765	3	3	3	0.00
16/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	738	1	1	1	101.00
16/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1517	2	2	2	1,000.00
16/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3654	4	4	4	0.00
16/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2220	2	2	2	101.00
16/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5431	5	5	5	0.00
16/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1994	2	2	2	0.00
16/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	429	0	0	0	1,000.00
16/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1696	2	2	2	0.00
16/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1393	1	1	1	101.00
16/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2038	2	2	2	0.00
16/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2016	2	2	2	0.00
16/08/2021	2030 On 05-May-22			Bond Future	9.45	94.4223	94.3458	94.4223	0.00
16/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5206	5	5	5	0.00
16/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5170	5	5	5	0.00
16/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2576	3	3	3	0.00
16/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1547	2	2	2	1,800.00
16/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8417	8	8	8	0.00
16/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1398	1	1	1	200.00
16/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	284	0	0	0	200.00
16/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5242	5	5	5	0.00
16/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4338	4	4	4	0.00
16/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	870	1	1	1	1,073.00
16/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	545	1	1	1	1,800.00
16/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4469	4	4	4	0.00
16/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4747	5	5	5	0.00
16/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7576	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1442	1	1	1	0.00
16/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9656	10	10	10	0.00
16/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	700	1	1	1	1,800.00
16/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3084	3	3	3	1,073.00
16/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6065	6	6	6	0.00
16/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1468	1	1	1	0.00
16/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1813	2	2	2	1,073.00
16/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1455	1	1	1	200.00
16/08/2021	2030 On 04-August-22			Bond Future	9.67	91.5211	91.4434	91.5211	0.00
16/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3008	3	3	3	0.00
16/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2983	3	3	3	0.00
16/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3033	3	3	3	0.00
16/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3558	4	4	4	0.00
16/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3608	4	4	4	0.00
16/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3583	4	4	4	0.00
16/08/2021	2032 On 04-November-21			Bond Future	9.75	91.3326	91.2208	91.3326	123,170.00
16/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10888	11	11	11	0.00
16/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	852	1	1	1	700.00
16/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16138	16	16	16	0.00
16/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10839	11	11	11	0.00
16/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10789	11	11	11	0.00
16/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2186	2	2	2	700.00
16/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	64	0	0	0	0.00
16/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	3	0	0	0	700.00
16/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1712	2	2	2	0.00
16/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	66	0	0	0	0.00
16/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3435	3	3	3	0.00
16/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	65	0	0	0	0.00
16/08/2021	2032 On 03-February-22			Bond Future	9.95	92.3813	92.2678	92.3813	0.00
16/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4446	5	4	5	0.00
16/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4485	5	4	5	0.00
16/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	542	1	1	1	198.00

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16/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3358	3	3	3	0.00
16/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	841	1	1	1	97.00
16/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6562	7	7	7	0.00
16/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4104	4	4	4	0.00
16/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1831	2	2	2	210.00
16/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4408	5	4	5	0.00
16/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4369	4	4	4	0.00
16/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2338	2	2	2	0.00
16/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5329	5	5	5	0.00
16/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4799	5	5	5	0.00
16/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1732	2	2	2	400.00
16/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7354	7	7	7	0.00
16/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	785	1	1	1	210.00
16/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1475	1	1	1	210.00
16/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1288	1	1	1	97.00
16/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1788	2	2	2	400.00
16/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3906	4	4	4	0.00
16/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3139	3	3	3	198.00
16/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6878	7	7	7	0.00
16/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1659	2	2	2	0.00
16/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1606	2	2	2	198.00
16/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1641	2	2	2	0.00
16/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3764	4	4	4	0.00
16/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	948	1	1	1	400.00
16/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2236	2	2	2	97.00
16/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5720	6	6	6	0.00
16/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1624	2	2	2	0.00
16/08/2021	2032 On 05-May-22			Bond Future	10.15	89.3259	89.2110	89.3259	0.00
16/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6342	6	6	6	0.00
16/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6262	6	6	6	0.00
16/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1723	2	2	2	780.00
16/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3288	3	3	3	780.00
16/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6302	6	6	6	0.00

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16/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6907	7	7	7	0.00
16/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1307	1	1	1	780.00
16/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1485	1	1	1	0.00
16/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1498	1	1	1	0.00
16/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3103	3	3	3	0.00
16/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5017	5	5	5	0.00
16/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1472	1	1	1	0.00
16/08/2021	2032 On 04-August-22			Bond Future	10.36	90.3654	90.2489	90.3654	0.00
16/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3304	3	3	3	0.00
16/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3277	3	3	3	0.00
16/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3331	3	3	3	0.00
16/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4143	4	4	4	0.00
16/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4115	4	4	4	0.00
16/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4086	4	4	4	0.00
16/08/2021	2033 On 04-November-21			Bond Future	107.01	107.0061	107.0079	107.0061	8,979.00
16/08/2021	2033 On 03-February-22			Bond Future	108.26	108.2602	108.2615	108.2602	0.00
16/08/2021	2033 On 05-May-22			Bond Future	108.30	108.2975	108.2986	108.2975	0.00
16/08/2021	2033 On 04-August-22			Bond Future	109.64	109.6423	109.6432	109.6423	0.00
16/08/2021	2037 On 04-November-21			Bond Future	10.61	86.7593	86.5682	86.7593	126,581.00
16/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12933	13	13	13	0.00
16/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12883	13	13	13	0.00
16/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12983	13	13	13	0.00
16/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10266	10	10	10	0.00
16/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6034	6	6	6	600.00
16/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	124	0	0	0	600.00
16/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	495	0	0	0	0.00
16/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	48	0	0	0	0.00
16/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	49	0	0	0	0.00
16/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	47	0	0	0	0.00
16/08/2021	2037 On 03-February-22			Bond Future	10.80	83.5007	83.3072	83.5007	0.00
16/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5606	6	6	6	0.00

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16/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5562	6	6	6	0.00
16/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5518	6	6	6	0.00
16/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1460	1	1	1	0.00
16/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1491	1	1	1	0.00
16/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1476	1	1	1	0.00
16/08/2021	2037 On 05-May-22			Bond Future	11.00	84.4874	84.2914	84.4874	0.00
16/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6803	7	7	7	0.00
16/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6761	7	7	7	0.00
16/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6719	7	7	7	0.00
16/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1781	2	2	2	0.00
16/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1810	2	2	2	0.00
16/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1796	2	2	2	0.00
16/08/2021	2037 On 04-August-22			Bond Future	11.21	81.2137	81.0152	81.2137	0.00
16/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3293	3	3	3	0.00
16/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4859	5	5	5	0.00
16/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1463	2	1	2	50.00
16/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3265	3	3	3	0.00
16/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3237	3	3	3	0.00
16/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5183	5	5	5	0.00
16/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5113	5	5	5	0.00
16/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3576	4	4	4	50.00
16/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8591	8	9	8	0.00
16/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5148	5	5	5	50.00
16/08/2021	2038 On 04-November-21			Bond Future	119.77	119.7686	119.7712	119.7686	7,634.00
16/08/2021	2038 On 03-February-22			Bond Future	119.41	119.4099	119.4119	119.4099	0.00
16/08/2021	2038 On 05-May-22			Bond Future	120.85	120.8480	120.8499	120.8480	0.00
16/08/2021	2038 On 04-August-22			Bond Future	120.55	120.5466	120.5478	120.5466	0.00
16/08/2021	2040 On 04-November-21			Bond Future	10.73	88.9510	88.7453	88.9510	88,052.00
16/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13558	14	14	14	0.00
16/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13453	14	13	14	0.00
16/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13505	14	14	14	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
16/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	60	0	0	0	0.00
16/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	61	0	0	0	0.00
16/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	59	0	0	0	0.00
16/08/2021	2040 On 03-February-22			Bond Future	10.91	85.4673	85.2589	85.4673	0.00
16/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6007	6	6	6	0.00
16/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5960	6	6	6	0.00
16/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6054	6	6	6	0.00
16/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1623	2	2	2	0.00
16/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1606	2	2	2	0.00
16/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1590	2	2	2	0.00
16/08/2021	2040 On 05-May-22			Bond Future	11.11	86.4772	86.2663	86.4772	0.00
16/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7025	7	7	7	0.00
16/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6980	7	7	7	0.00
16/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	732	1	1	1	1,200.00
16/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2118	2	2	2	1,200.00
16/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12320	13	12	13	0.00
16/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7070	7	7	7	0.00
16/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1882	2	2	2	0.00
16/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5824	6	6	6	0.00
16/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1897	2	2	2	0.00
16/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	799	1	1	1	1,200.00
16/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1913	2	2	2	0.00
16/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10076	10	10	10	0.00
16/08/2021	2040 On 04-August-22			Bond Future	11.31	82.9760	82.7624	82.9760	0.00
16/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3539	4	4	4	0.00
16/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3509	4	4	4	0.00
16/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3570	4	4	4	0.00
16/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5277	5	5	5	0.00
16/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5351	5	5	5	0.00
16/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5314	5	5	5	0.00
16/08/2021	2044 On 04-November-21			Bond Future	10.79	85.4750	85.3030	85.4750	61,849.00
16/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13175	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
16/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13122	13	13	13	0.00
16/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13227	13	13	13	0.00
16/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	67	0	0	0	0.00
16/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	69	0	0	0	0.00
16/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	68	0	0	0	0.00
16/08/2021	2044 On 03-February-22			Bond Future	10.97	82.0766	81.9023	82.0766	0.00
16/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5950	6	6	6	0.00
16/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5903	6	6	6	0.00
16/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5856	6	6	6	0.00
16/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1698	2	2	2	0.00
16/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1681	2	2	2	0.00
16/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1664	2	2	2	0.00
16/08/2021	2044 On 05-May-22			Bond Future	11.15	83.0465	82.8700	83.0465	0.00
16/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6966	7	7	7	0.00
16/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6921	7	7	7	0.00
16/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6876	7	7	7	0.00
16/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1984	2	2	2	0.00
16/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1968	2	2	2	0.00
16/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1952	2	2	2	0.00
16/08/2021	2044 On 04-August-22			Bond Future	11.34	79.6305	79.4517	79.6305	0.00
16/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3623	4	4	4	0.00
16/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3592	4	4	4	0.00
16/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3561	4	4	4	0.00
16/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5340	5	5	5	0.00
16/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5303	5	5	5	0.00
16/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5265	5	5	5	0.00
16/08/2021	2046 On 04-November-21			Bond Future	106.34	106.4249	106.3372	106.4249	18,100.00
16/08/2021	2046 On 03-February-22			Bond Future	107.58	107.6724	107.5834	107.6724	0.00
16/08/2021	2046 On 05-May-22			Bond Future	107.01	107.1033	107.0127	107.1033	0.00
16/08/2021	2046 On 04-August-22			Bond Future	108.34	108.4335	108.3417	108.4335	0.00
16/08/2021	2050 On 04-November-21			Bond Future	109.66	109.6605	109.6630	109.6605	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
16/08/2021	2050 On 03-February-22			Bond Future	108.99	108.9869	108.9890	108.9869	0.00
16/08/2021	2050 On 05-May-22			Bond Future	110.30	110.2996	110.3015	110.2996	0.00
16/08/2021	2050 On 04-August-22			Bond Future	109.67	109.6672	109.6685	109.6672	0.00
16/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	AL37 On 04-November-21			Index Future	807.13	806.4370	807.1300	806.4370	0.00
16/08/2021	AL37 On 03-February-22			Index Future	816.38	815.6910	816.3830	815.6910	0.00
16/08/2021	AL37 On 05-May-22			Index Future	826.01	825.3170	826.0130	825.3170	0.00
16/08/2021	AL37 On 04-August-22			Index Future	835.97	835.2660	835.9670	835.2660	0.00
16/08/2021	AL7T On 04-November-21			Index Future	923.62	924.2360	923.6230	924.2360	0.00
16/08/2021	AL7T On 03-February-22			Index Future	934.21	934.8410	934.2120	934.8410	0.00
16/08/2021	AL7T On 05-May-22			Index Future	945.23	945.8740	945.2320	945.8740	0.00
16/08/2021	AL7T On 04-August-22			Index Future	956.62	957.2750	956.6220	957.2750	0.00
16/08/2021	ALBI On 04-November-21			Index Future	811.95	812.6150	811.9490	812.6150	119.00
16/08/2021	ALBI On 03-February-22			Index Future	821.26	821.9400	821.2570	821.9400	0.00
16/08/2021	ALBI On 05-May-22			Index Future	830.95	831.6400	830.9450	831.6400	0.00
16/08/2021	ALBI On 04-August-22			Index Future	840.96	841.6650	840.9580	841.6650	0.00
16/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	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
16/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	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
16/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2021	ES33 On 04-November-21			Bond Future	11.33	76.6100	76.4866	76.6100	350.00
16/08/2021	ES33 On 03-February-22			Bond Future	11.57	77.5082	77.3830	77.5082	0.00
16/08/2021	ES33 On 05-May-22			Bond Future	11.81	74.6645	74.5377	74.6645	0.00
16/08/2021	ES33 On 04-August-22			Bond Future	12.07	75.5444	75.4159	75.5444	0.00
16/08/2021	ES42 On 04-November-21			Bond Future	11.86	74.8852	74.7129	74.8852	4,779.00
16/08/2021	ES42 On 03-February-22			Bond Future	12.08	75.7638	75.5892	75.7638	0.00
16/08/2021	ES42 On 05-May-22			Bond Future	12.31	72.4182	72.2415	72.4182	0.00
16/08/2021	ES42 On 04-August-22			Bond Future	12.55	73.2702	73.0911	73.2702	0.00
16/08/2021	GOVI On 04-November-21			GOVI	801.93	802.5570	801.9260	802.5570	984.00
16/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	735060	74	74	74	0.00
16/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	735260	74	74	74	0.00
16/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	735160	74	74	74	0.00
16/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 03-February-22			GOVI	811.12	811.7660	811.1200	811.7660	0.00
16/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	183700	19	18	19	0.00
16/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	183800	19	18	19	0.00
16/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	183600	19	18	19	0.00
16/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 05-May-22			GOVI	820.69	821.3460	820.6870	821.3460	0.00
16/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	324470	33	32	33	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
16/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	324570	33	32	33	0.00
16/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	324370	33	32	33	0.00
16/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 04-August-22			GOVI	830.58	831.2470	830.5770	831.2470	0.00
16/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	113070	12	11	12	0.00
16/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	113170	12	11	12	0.00
16/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	112970	12	11	12	0.00
16/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2021	IGOV On 04-November-21			Index Future	293.87	293.9330	293.8670	293.9330	475.00
16/08/2021	IGOV On 03-February-22			Index Future	297.31	297.3780	297.3080	297.3780	0.00
16/08/2021	IGOV On 05-May-22			Index Future	300.89	300.9580	300.8860	300.9580	0.00
16/08/2021	IGOV On 04-August-22			Index Future	304.58	304.6560	304.5820	304.6560	0.00
16/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
16/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
16/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
16/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/08/2021	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
16/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
16/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3250	96.3150	96.3250	30,000.00
16/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.78	96.2000	96.2200	96.2000	0.00
16/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.83	96.1700	96.1700	96.1700	0.00
16/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	95.9950	96.0150	95.9950	0.00
16/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.04	95.9400	95.9600	95.9400	0.00
16/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7000	95.7200	95.7000	0.00
16/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.70	95.2700	95.3000	95.2700	471.00
16/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.95	95.0300	95.0500	95.0300	0.00
16/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.25	94.7350	94.7500	94.7350	0.00
16/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.46	94.5350	94.5450	94.5350	0.00
16/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
16/08/2021	R023 On 04-November-21			Bond Future	5.18	104.7543	104.6957	104.7543	13,736.00
16/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	53	0	0	0	0.00
16/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	49	0	0	0	0.00
16/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	46	0	0	0	0.00
16/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	403	0	0	0	0.00
16/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	393	0	0	0	0.00
16/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	384	0	0	0	0.00
16/08/2021	R023 On 03-February-22			Bond Future	5.33	105.9565	105.8969	105.9565	0.00
16/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	136	0	0	0	0.00
16/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	132	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
16/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	140	0	0	0	0.00
16/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	395	0	0	0	0.00
16/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	407	0	0	0	0.00
16/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	401	0	0	0	0.00
16/08/2021	R023 On 05-May-22			Bond Future	5.50	103.2973	103.2367	103.2973	0.00
16/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	722	1	1	1	0.00
16/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	716	1	1	1	0.00
16/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	729	1	1	1	0.00
16/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	89	0	0	0	0.00
16/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	92	0	0	0	0.00
16/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	90	0	0	0	0.00
16/08/2021	R023 On 04-August-22			Bond Future	5.77	104.5246	104.4626	104.5246	0.00
16/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	339	0	0	0	0.00
16/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	335	0	0	0	0.00
16/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	343	0	0	0	0.00
16/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	191	0	0	0	0.00
16/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	195	0	0	0	0.00
16/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	193	0	0	0	0.00
16/08/2021	R035 On 04-November-21			Bond Future	10.35	91.3679	91.1771	91.3679	81,384.00
16/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12872	13	13	13	0.00
16/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12821	13	13	13	0.00
16/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8807	9	9	9	0.00
16/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1728	2	2	2	782.00
16/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19234	19	19	19	0.00
16/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5903	6	6	6	0.00
16/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12923	13	13	13	0.00
16/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5291	5	5	5	0.00
16/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1401	2	1	2	400.00
16/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3148	3	3	3	400.00
16/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3065	3	3	3	0.00
16/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1373	1	1	1	350.00
16/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2919	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
16/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1421	1	1	1	350.00
16/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2958	3	3	3	0.00
16/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	524	1	1	1	350.00
16/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1375	1	1	1	0.00
16/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	640	1	1	1	782.00
16/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2507	2	3	2	0.00
16/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	50	0	0	0	0.00
16/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	203	0	0	0	782.00
16/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	0	0	400.00
16/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	52	0	0	0	0.00
16/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	51	0	0	0	0.00
16/08/2021	R035 On 03-February-22			Bond Future	10.55	92.4166	92.2233	92.4166	0.00
16/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5725	6	6	6	0.00
16/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	854	1	1	1	683.00
16/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1684	2	2	2	280.00
16/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8723	9	9	9	0.00
16/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4904	5	5	5	0.00
16/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5681	6	6	6	0.00
16/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5637	6	6	6	0.00
16/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6405	7	6	7	0.00
16/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3364	3	3	3	0.00
16/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8001	8	8	8	0.00
16/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4820	5	5	5	0.00
16/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5904	6	6	6	0.00
16/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2119	2	2	2	200.00
16/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2382	2	2	2	1,600.00
16/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1767	2	2	2	1,600.00
16/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3660	4	4	4	0.00
16/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1384	1	1	1	200.00
16/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3989	4	4	4	0.00
16/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	869	1	1	1	280.00
16/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1235	1	1	1	683.00
16/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1474	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
16/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1459	1	1	1	0.00
16/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	746	1	1	1	1,800.00
16/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1804	2	2	2	280.00
16/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4619	5	5	5	0.00
16/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1443	1	1	1	0.00
16/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2711	3	3	3	683.00
16/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6532	6	7	6	0.00
16/08/2021	R035 On 05-May-22			Bond Future	10.75	89.0301	88.8343	89.0301	0.00
16/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7083	7	7	7	0.00
16/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7040	7	7	7	0.00
16/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6997	7	7	7	0.00
16/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1726	2	2	2	0.00
16/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1711	2	2	2	0.00
16/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1698	2	2	2	0.00
16/08/2021	R035 On 04-August-22			Bond Future	10.95	90.0634	89.8650	90.0634	0.00
16/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3530	4	4	4	0.00
16/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4740	5	5	5	0.00
16/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3501	4	4	4	0.00
16/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3472	4	3	4	0.00
16/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3246	3	3	3	0.00
16/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1452	2	1	2	100.00
16/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5174	5	5	5	100.00
16/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8585	8	9	8	0.00
16/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4902	5	5	5	0.00
16/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3681	4	4	4	100.00
16/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4868	5	5	5	0.00
16/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4836	5	5	5	0.00
16/08/2021	R186 On 04-November-21			Bond Future	7.52	116.3901	116.4709	116.3901	73,169.00
16/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2980	3	3	3	0.00
16/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5516	5	6	5	0.00
16/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2945	3	3	3	0.00
16/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2910	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
16/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1887	2	2	2	0.00
16/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	399	0	0	0	0.00
16/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	390	0	0	0	0.00
16/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	80	0	0	0	15,177.00
16/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	382	0	0	0	0.00
16/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	787	1	1	1	15,177.00
16/08/2021	R186 On 03-February-22			Bond Future	7.71	112.4441	112.5254	112.4441	0.00
16/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	997	1	1	1	0.00
16/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	982	1	1	1	0.00
16/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1012	1	1	1	0.00
16/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2791	3	3	3	0.00
16/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2848	3	3	3	0.00
16/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2820	3	3	3	0.00
16/08/2021	R186 On 05-May-22			Bond Future	7.92	113.7723	113.8544	113.7723	0.00
16/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2957	3	3	3	0.00
16/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1952	2	2	2	435.00
16/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3876	4	4	4	0.00
16/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2931	3	3	3	0.00
16/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2984	3	3	3	0.00
16/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	905	1	1	1	435.00
16/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1364	1	1	1	0.00
16/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3505	4	4	4	0.00
16/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1391	1	1	1	0.00
16/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2094	2	2	2	0.00
16/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	998	1	1	1	435.00
16/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1378	1	1	1	0.00
16/08/2021	R186 On 04-August-22			Bond Future	8.13	109.8268	109.9099	109.8268	0.00
16/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2358	2	2	2	0.00
16/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2338	2	2	2	0.00
16/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2378	2	2	2	0.00
16/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2320	2	2	2	0.00
16/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2356	2	2	2	0.00
16/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2338	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
16/08/2021	R197 On 04-November-21			Bond Future	325.86	325.6272	325.8555	325.6272	1,274.00
16/08/2021	R197 On 03-February-22			Bond Future	321.53	321.3007	321.5301	321.3007	0.00
16/08/2021	R197 On 05-May-22			Bond Future	325.40	325.1706	325.4022	325.1706	0.00
16/08/2021	R197 On 04-August-22			Bond Future	321.13	320.8970	321.1291	320.8970	0.00
16/08/2021	R202 On 04-November-21			Bond Future	237.34	237.8052	237.3440	237.8052	9,579.00
16/08/2021	R202 On 03-February-22			Bond Future	235.80	236.2670	235.7995	236.2670	0.00
16/08/2021	R202 On 05-May-22			Bond Future	238.64	239.1125	238.6388	239.1125	0.00
16/08/2021	R202 On 04-August-22			Bond Future	237.19	237.6668	237.1861	237.6668	0.00
16/08/2021	R209 On 04-November-21			Bond Future	10.32	70.6261	70.4887	70.6261	37,852.00
16/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9693	10	10	10	0.00
16/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	233	0	0	0	6,000.00
16/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9648	10	10	10	0.00
16/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8875	9	9	9	0.00
16/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9738	10	10	10	0.00
16/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2368	2	2	2	0.00
16/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	964	1	1	1	0.00
16/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2858	3	3	3	3,100.00
16/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	69	0	0	0	0.00
16/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	98	0	0	0	9,000.00
16/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	71	0	0	0	0.00
16/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	72	0	0	0	0.00
16/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1359	1	1	1	9,400.00
16/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5206	5	5	5	0.00
16/08/2021	R209 On 03-February-22			Bond Future	10.50	71.4370	71.2977	71.4370	0.00
16/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4443	5	4	5	0.00
16/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4405	5	4	5	0.00
16/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4368	4	4	4	0.00
16/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1515	1	2	1	0.00
16/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1499	1	1	1	0.00
16/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1484	1	1	1	0.00
16/08/2021	R209 On 05-May-22			Bond Future	10.67	69.1396	68.9984	69.1396	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
16/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5645	6	6	6	0.00
16/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5608	6	6	6	0.00
16/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5571	6	6	6	0.00
16/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1599	2	2	2	0.00
16/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1585	2	2	2	0.00
16/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1572	2	2	2	0.00
16/08/2021	R209 On 04-August-22			Bond Future	10.86	69.9423	69.7993	69.9423	0.00
16/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2886	3	3	3	0.00
16/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2836	3	3	3	0.00
16/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2861	3	3	3	0.00
16/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4363	4	4	4	0.00
16/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4394	4	4	4	0.00
16/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4333	4	4	4	0.00
16/08/2021	R210 On 04-November-21			Bond Future	210.01	210.2698	210.0127	210.2698	1,486.00
16/08/2021	R210 On 03-February-22			Bond Future	212.47	212.7344	212.4735	212.7344	0.00
16/08/2021	R210 On 05-May-22			Bond Future	212.20	212.4678	212.2029	212.4678	0.00
16/08/2021	R210 On 04-August-22			Bond Future	214.84	215.1063	214.8379	215.1063	0.00
16/08/2021	R212 On 04-November-21			Bond Future	174.97	174.9936	174.9733	174.9936	1,025.00
16/08/2021	R213 On 04-November-21			Bond Future	9.42	86.6531	86.5789	86.6531	9,684.00
16/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8756	9	9	9	0.00
16/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8710	9	9	9	0.00
16/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8802	9	9	9	0.00
16/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	88	0	0	0	0.00
16/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	87	0	0	0	0.00
16/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	85	0	0	0	0.00
16/08/2021	R213 On 03-February-22			Bond Future	9.61	87.6476	87.5722	87.6476	0.00
16/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3587	4	4	4	0.00
16/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3554	4	4	4	0.00
16/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4212	4	4	4	0.00
16/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2405	2	2	2	0.00
16/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4577	5	5	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
16/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2922	3	3	3	0.00
16/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5938	6	6	6	0.00
16/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1520	2	2	2	430.00
16/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4284	4	4	4	0.00
16/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1372	1	1	1	220.00
16/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3620	4	4	4	0.00
16/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	570	1	1	1	200.00
16/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	766	1	1	1	102.00
16/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3687	4	4	4	0.00
16/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6220	6	6	6	0.00
16/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	775	1	1	1	220.00
16/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1618	2	2	2	430.00
16/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3620	4	4	4	0.00
16/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	837	1	1	1	430.00
16/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5224	5	5	5	0.00
16/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1655	2	2	2	0.00
16/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2548	3	3	3	200.00
16/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6004	6	6	6	0.00
16/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1342	1	1	1	220.00
16/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3859	4	4	4	0.00
16/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2107	2	2	2	102.00
16/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1226	1	1	1	102.00
16/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1372	1	1	1	200.00
16/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1692	2	2	2	0.00
16/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1673	2	2	2	0.00
16/08/2021	R213 On 05-May-22			Bond Future	9.80	85.1507	85.0742	85.1507	0.00
16/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5565	6	6	6	0.00
16/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5602	6	6	6	0.00
16/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5529	6	6	6	0.00
16/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1327	1	1	1	0.00
16/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1351	1	1	1	0.00
16/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1339	1	1	1	0.00
16/08/2021	R213 On 04-August-22			Bond Future	10.00	86.1430	86.0654	86.1430	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
16/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3131	3	3	3	0.00
16/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3106	3	3	3	0.00
16/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3082	3	3	3	0.00
16/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3633	4	4	4	0.00
16/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3685	4	4	4	0.00
16/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3659	4	4	4	0.00
16/08/2021	R214 On 04-November-21			Bond Future	10.74	67.1545	66.9843	67.1545	18,091.00
16/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9135	9	9	9	0.00
16/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9091	9	9	9	0.00
16/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9046	9	9	9	0.00
16/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	100	0	0	0	0.00
16/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	96	0	0	0	0.00
16/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	98	0	0	0	0.00
16/08/2021	R214 On 03-February-22			Bond Future	10.92	67.9252	67.7528	67.9252	0.00
16/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4254	4	4	4	0.00
16/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4218	4	4	4	0.00
16/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4291	4	4	4	0.00
16/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1615	2	2	2	0.00
16/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1598	2	2	2	0.00
16/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1581	2	2	2	0.00
16/08/2021	R214 On 05-May-22			Bond Future	11.09	65.4478	65.2733	65.4478	0.00
16/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5215	5	5	5	0.00
16/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5179	5	5	5	0.00
16/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5251	5	5	5	0.00
16/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1778	2	2	2	0.00
16/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1763	2	2	2	0.00
16/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1747	2	2	2	0.00
16/08/2021	R214 On 04-August-22			Bond Future	11.27	66.2063	66.0296	66.2063	0.00
16/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2851	3	3	3	0.00
16/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2826	3	3	3	0.00
16/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2876	3	3	3	0.00
16/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4464	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
16/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4496	4	4	4	0.00
16/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4433	4	4	4	0.00
16/08/2021	R248 On 04-November-21			Bond Future	10.70	84.7571	84.6171	84.7571	167,643.00
16/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13674	14	14	14	0.00
16/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13622	14	14	14	0.00
16/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	119	0	0	0	0.00
16/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	810	1	1	1	1,050.00
16/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1039	1	1	1	0.00
16/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2712	3	3	3	1,050.00
16/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13727	14	14	14	0.00
16/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	68	0	0	0	0.00
16/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1972	2	2	2	0.00
16/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4681	5	5	5	0.00
16/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9067	9	9	9	0.00
16/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	71	0	0	0	0.00
16/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4111	4	4	4	0.00
16/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	69	0	0	0	0.00
16/08/2021	R248 On 03-February-22			Bond Future	10.87	85.7299	85.5879	85.7299	0.00
16/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5943	6	6	6	0.00
16/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5895	6	6	6	0.00
16/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5848	6	6	6	0.00
16/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2022	2	2	2	1,300.00
16/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	578	1	1	1	1,300.00
16/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4806	5	5	5	0.00
16/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9043	9	9	9	0.00
16/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1686	2	2	2	0.00
16/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1722	2	2	2	0.00
16/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1704	2	2	2	0.00
16/08/2021	R248 On 05-May-22			Bond Future	11.04	82.3275	82.1837	82.3275	0.00
16/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7036	7	7	7	0.00
16/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6989	7	7	7	0.00
16/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6943	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
16/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1974	2	2	2	0.00
16/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1941	2	2	2	0.00
16/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1958	2	2	2	0.00
16/08/2021	R248 On 04-August-22			Bond Future	11.22	83.2819	83.1363	83.2819	0.00
16/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3713	4	4	4	0.00
16/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3680	4	4	4	0.00
16/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3648	4	4	4	0.00
16/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5339	5	5	5	0.00
16/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5300	5	5	5	0.00
16/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5261	5	5	5	0.00