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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/08/2021 TO: 19/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	2025 On 04-November-21			Bond Future	154.94	154.9695	154.9392	154.9695	4,840.00
19/08/2021	2025 On 03-February-22			Bond Future	155.16	155.1943	155.1632	155.1943	0.00
19/08/2021	2025 On 05-May-22			Bond Future	157.03	157.0591	157.0272	157.0591	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
19/08/2021	2025 On 04-August-22			Bond Future	157.36	157.3922	157.3598	157.3922	0.00
19/08/2021	2029 On 04-November-21			Bond Future	113.63	113.5545	113.6333	113.5545	2,964.00
19/08/2021	2029 On 03-February-22			Bond Future	114.96	114.8767	114.9560	114.8767	0.00
19/08/2021	2029 On 05-May-22			Bond Future	115.14	115.0605	115.1407	115.0605	0.00
19/08/2021	2029 On 04-August-22			Bond Future	116.57	116.4876	116.5685	116.4876	0.00
19/08/2021	2030 On 04-November-21			Bond Future	9.08	96.3928	96.0048	96.3928	97,591.00
19/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8035	8	8	8	0.00
19/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7941	8	8	8	0.00
19/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	984	1	1	1	300.00
19/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11879	12	12	12	0.00
19/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	945	1	1	1	3,250.00
19/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2414	3	2	3	0.00
19/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4790	5	5	5	29.00
19/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7988	8	8	8	0.00
19/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	283	0	0	0	300.00
19/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11055	11	11	11	0.00
19/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2088	2	2	2	29.00
19/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2587	3	3	3	0.00
19/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1126	1	1	1	9,100.00
19/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1222	1	1	1	0.00
19/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2708	2	3	2	0.00
19/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	15	0	0	0	300.00
19/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	113	0	0	0	0.00
19/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	115	0	0	0	0.00
19/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4866	5	5	5	0.00
19/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1437	1	1	1	0.00
19/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2781	3	3	3	0.00
19/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	25	0	0	0	29.00
19/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	434	0	0	0	0.00
19/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	111	0	0	0	0.00
19/08/2021	2030 On 03-February-22			Bond Future	9.28	93.4875	93.0948	93.4875	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
19/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2894	3	3	3	0.00
19/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2864	3	3	3	0.00
19/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4017	4	4	4	0.00
19/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8302	9	8	9	0.00
19/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3400	4	3	4	1,000.00
19/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	2924	3	3	3	0.00
19/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2630	3	3	3	0.00
19/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	663	1	1	1	101.00
19/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1408	2	1	2	1,000.00
19/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3695	3	4	3	0.00
19/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2234	2	2	2	101.00
19/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5506	5	6	5	0.00
19/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2003	2	2	2	0.00
19/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	419	0	0	0	1,000.00
19/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1699	2	2	2	0.00
19/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1392	1	1	1	101.00
19/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2048	2	2	2	0.00
19/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2026	2	2	2	0.00
19/08/2021	2030 On 05-May-22			Bond Future	9.48	94.5894	94.1919	94.5894	0.00
19/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5105	5	5	5	0.00
19/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5069	5	5	5	0.00
19/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2513	3	3	3	0.00
19/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1507	2	2	2	1,800.00
19/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8290	9	8	9	0.00
19/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1361	1	1	1	200.00
19/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	276	0	0	0	200.00
19/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5140	5	5	5	0.00
19/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4247	5	4	5	0.00
19/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	847	1	1	1	1,073.00
19/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	531	1	1	1	1,800.00
19/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4582	4	5	4	0.00
19/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4864	5	5	5	0.00
19/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7715	7	8	7	0.00

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19/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1494	1	1	1	0.00
19/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9802	9	10	9	0.00
19/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	726	1	1	1	1,800.00
19/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3175	3	3	3	1,073.00
19/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6196	6	6	6	0.00
19/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1521	1	2	1	0.00
19/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1876	2	2	2	1,073.00
19/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1507	1	2	1	200.00
19/08/2021	2030 On 04-August-22			Bond Future	9.70	91.6889	91.2862	91.6889	0.00
19/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2878	3	3	3	0.00
19/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2854	3	3	3	0.00
19/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2902	3	3	3	0.00
19/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3584	3	4	3	0.00
19/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3636	3	4	3	0.00
19/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3610	3	4	3	0.00
19/08/2021	2032 On 04-November-21			Bond Future	9.80	91.3376	90.9462	91.3376	123,570.00
19/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10612	11	11	11	0.00
19/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	742	1	1	1	700.00
19/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15863	16	16	16	0.00
19/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10513	11	11	11	0.00
19/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	1998	2	2	2	700.00
19/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10563	11	11	11	0.00
19/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	63	0	0	0	0.00
19/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	3	0	0	0	700.00
19/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1799	2	2	2	0.00
19/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	65	0	0	0	0.00
19/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3599	3	4	3	0.00
19/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	64	0	0	0	0.00
19/08/2021	2032 On 03-February-22			Bond Future	10.00	92.3791	91.9829	92.3791	0.00
19/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4204	4	4	4	0.00
19/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4242	5	4	5	0.00
19/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	458	1	0	1	198.00

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19/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3137	3	3	3	0.00
19/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	729	1	1	1	97.00
19/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6295	7	6	7	0.00
19/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3868	4	4	4	0.00
19/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1661	2	2	2	210.00
19/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4128	4	4	4	0.00
19/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5075	5	5	5	0.00
19/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4166	4	4	4	0.00
19/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2147	2	2	2	0.00
19/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1567	2	2	2	400.00
19/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7081	7	7	7	0.00
19/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4552	5	5	5	0.00
19/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1513	1	2	1	210.00
19/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	797	1	1	1	210.00
19/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3233	3	3	3	198.00
19/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7079	7	7	7	0.00
19/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1684	2	2	2	0.00
19/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1318	1	1	1	97.00
19/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1836	2	2	2	400.00
19/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4026	4	4	4	0.00
19/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1703	2	2	2	0.00
19/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1649	2	2	2	198.00
19/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3879	4	4	4	0.00
19/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	966	1	1	1	400.00
19/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2300	2	2	2	97.00
19/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5893	6	6	6	0.00
19/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1666	2	2	2	0.00
19/08/2021	2032 On 05-May-22			Bond Future	10.20	89.3212	88.9202	89.3212	0.00
19/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6117	6	6	6	0.00
19/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6038	6	6	6	0.00
19/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1614	2	2	2	780.00
19/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3125	3	3	3	780.00
19/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6077	6	6	6	0.00

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19/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6674	7	7	7	0.00
19/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1365	1	1	1	780.00
19/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1551	1	2	1	0.00
19/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1564	1	2	1	0.00
19/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3231	3	3	3	0.00
19/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5198	5	5	5	0.00
19/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1538	1	2	1	0.00
19/08/2021	2032 On 04-August-22			Bond Future	10.41	90.3593	89.9532	90.3593	0.00
19/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3148	3	3	3	0.00
19/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3122	3	3	3	0.00
19/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3174	3	3	3	0.00
19/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4284	4	4	4	0.00
19/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4254	4	4	4	0.00
19/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4225	4	4	4	0.00
19/08/2021	2033 On 04-November-21			Bond Future	107.02	106.9088	107.0180	106.9088	8,979.00
19/08/2021	2033 On 03-February-22			Bond Future	108.26	108.1535	108.2636	108.1535	0.00
19/08/2021	2033 On 05-May-22			Bond Future	108.29	108.1766	108.2879	108.1766	0.00
19/08/2021	2033 On 04-August-22			Bond Future	109.63	109.5183	109.6308	109.5183	0.00
19/08/2021	2037 On 04-November-21			Bond Future	10.62	86.5568	86.4687	86.5568	125,913.00
19/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12829	13	13	13	0.00
19/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12779	13	13	13	0.00
19/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12879	13	13	13	0.00
19/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10177	10	10	10	0.00
19/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5979	6	6	6	600.00
19/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	134	0	0	0	600.00
19/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	541	1	1	1	0.00
19/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	44	0	0	0	0.00
19/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	45	0	0	0	0.00
19/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	43	0	0	0	0.00
19/08/2021	2037 On 03-February-22			Bond Future	10.81	83.2892	83.1998	83.2892	0.00
19/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5572	6	6	6	0.00

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19/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5528	6	6	6	0.00
19/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5484	6	5	6	0.00
19/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1533	2	2	2	0.00
19/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1564	2	2	2	0.00
19/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1549	2	2	2	0.00
19/08/2021	2037 On 05-May-22			Bond Future	11.01	84.2711	84.1805	84.2711	0.00
19/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6721	7	7	7	0.00
19/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6679	7	7	7	0.00
19/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6637	7	7	7	0.00
19/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1810	2	2	2	0.00
19/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1840	2	2	2	0.00
19/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1825	2	2	2	0.00
19/08/2021	2037 On 04-August-22			Bond Future	11.22	80.9935	80.9017	80.9935	0.00
19/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3193	3	3	3	0.00
19/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4745	5	5	5	0.00
19/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1393	1	1	1	50.00
19/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3165	3	3	3	0.00
19/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3138	3	3	3	0.00
19/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5197	5	5	5	0.00
19/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5127	5	5	5	0.00
19/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3576	4	4	4	50.00
19/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8634	9	9	9	0.00
19/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5162	5	5	5	50.00
19/08/2021	2038 On 04-November-21			Bond Future	119.47	119.2374	119.4736	119.2374	7,634.00
19/08/2021	2038 On 03-February-22			Bond Future	119.09	118.8487	119.0874	118.8487	0.00
19/08/2021	2038 On 05-May-22			Bond Future	120.52	120.2768	120.5182	120.2768	0.00
19/08/2021	2038 On 04-August-22			Bond Future	120.20	119.9522	120.1965	119.9522	0.00
19/08/2021	2040 On 04-November-21			Bond Future	10.75	88.6584	88.5999	88.6584	86,782.00
19/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13409	13	13	13	0.00
19/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13304	13	13	13	0.00
19/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13356	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
19/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	56	0	0	0	0.00
19/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	58	0	0	0	0.00
19/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	55	0	0	0	0.00
19/08/2021	2040 On 03-February-22			Bond Future	10.94	85.1645	85.1051	85.1645	0.00
19/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5848	6	6	6	0.00
19/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5802	6	6	6	0.00
19/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5895	6	6	6	0.00
19/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1618	2	2	2	0.00
19/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1601	2	2	2	0.00
19/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1585	2	2	2	0.00
19/08/2021	2040 On 05-May-22			Bond Future	11.13	86.1685	86.1083	86.1685	0.00
19/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6914	7	7	7	0.00
19/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6870	7	7	7	0.00
19/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	712	1	1	1	1,200.00
19/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2068	2	2	2	1,200.00
19/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12181	12	12	12	0.00
19/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6959	7	7	7	0.00
19/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1929	2	2	2	0.00
19/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5931	6	6	6	0.00
19/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1945	2	2	2	0.00
19/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	818	1	1	1	1,200.00
19/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1961	2	2	2	0.00
19/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10214	10	10	10	0.00
19/08/2021	2040 On 04-August-22			Bond Future	11.33	82.6623	82.6012	82.6623	0.00
19/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3485	4	3	4	0.00
19/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3455	3	3	3	0.00
19/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3515	4	4	4	0.00
19/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5383	5	5	5	0.00
19/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5458	5	5	5	0.00
19/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5421	5	5	5	0.00
19/08/2021	2044 On 04-November-21			Bond Future	10.82	85.2493	85.1155	85.2493	61,960.00
19/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12990	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
19/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12938	13	13	13	0.00
19/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13042	13	13	13	0.00
19/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	69	0	0	0	0.00
19/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	72	0	0	0	0.00
19/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	71	0	0	0	0.00
19/08/2021	2044 On 03-February-22			Bond Future	11.00	81.8416	81.7060	81.8416	0.00
19/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5764	6	6	6	0.00
19/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5717	6	6	6	0.00
19/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5671	6	6	6	0.00
19/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1709	2	2	2	0.00
19/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1692	2	2	2	0.00
19/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1675	2	2	2	0.00
19/08/2021	2044 On 05-May-22			Bond Future	11.18	82.8066	82.6691	82.8066	0.00
19/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6827	7	7	7	0.00
19/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6782	7	7	7	0.00
19/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6738	7	7	7	0.00
19/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2046	2	2	2	0.00
19/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2030	2	2	2	0.00
19/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2014	2	2	2	0.00
19/08/2021	2044 On 04-August-22			Bond Future	11.38	79.3864	79.2472	79.3864	0.00
19/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3547	4	4	4	0.00
19/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3516	4	4	4	0.00
19/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3486	4	3	4	0.00
19/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5469	5	5	5	0.00
19/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5431	5	5	5	0.00
19/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5393	5	5	5	0.00
19/08/2021	2046 On 04-November-21			Bond Future	106.62	106.6203	106.6228	106.6203	18,153.00
19/08/2021	2046 On 03-February-22			Bond Future	107.86	107.8618	107.8641	107.8618	0.00
19/08/2021	2046 On 05-May-22			Bond Future	107.28	107.2778	107.2799	107.2778	0.00
19/08/2021	2046 On 04-August-22			Bond Future	108.61	108.6086	108.6106	108.6086	0.00
19/08/2021	2050 On 04-November-21			Bond Future	109.47	109.6750	109.4744	109.6750	10,879.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2021	2050 On 03-February-22			Bond Future	108.77	108.9761	108.7729	108.9761	0.00
19/08/2021	2050 On 05-May-22			Bond Future	110.08	110.2856	110.0798	110.2856	0.00
19/08/2021	2050 On 04-August-22			Bond Future	109.43	109.6370	109.4284	109.6370	0.00
19/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	AL37 On 04-November-21			Index Future	807.89	809.4290	807.8860	809.4290	0.00
19/08/2021	AL37 On 03-February-22			Index Future	817.09	818.6540	817.0910	818.6540	0.00
19/08/2021	AL37 On 05-May-22			Index Future	826.71	828.2930	826.7100	828.2930	0.00
19/08/2021	AL37 On 04-August-22			Index Future	836.66	838.2650	836.6620	838.2650	0.00
19/08/2021	AL7T On 04-November-21			Index Future	921.40	925.1470	921.4000	925.1470	0.00
19/08/2021	AL7T On 03-February-22			Index Future	931.90	935.6910	931.8990	935.6910	0.00
19/08/2021	AL7T On 05-May-22			Index Future	942.87	946.7080	942.8700	946.7080	0.00
19/08/2021	AL7T On 04-August-22			Index Future	954.22	958.1060	954.2200	958.1060	0.00
19/08/2021	ALBI On 04-November-21			Index Future	810.69	812.4300	810.6930	812.4300	119.00
19/08/2021	ALBI On 03-February-22			Index Future	819.93	821.6900	819.9300	821.6900	0.00
19/08/2021	ALBI On 05-May-22			Index Future	829.58	831.3640	829.5830	831.3640	0.00
19/08/2021	ALBI On 04-August-22			Index Future	839.57	841.3730	839.5700	841.3730	0.00
19/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	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
19/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	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
19/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2021	ES33 On 04-November-21			Bond Future	11.36	76.4617	76.3389	76.4617	350.00
19/08/2021	ES33 On 03-February-22			Bond Future	11.60	77.3521	77.2277	77.3521	0.00
19/08/2021	ES33 On 05-May-22			Bond Future	11.84	74.5044	74.3784	74.5044	0.00
19/08/2021	ES33 On 04-August-22			Bond Future	12.10	75.3812	75.2535	75.3812	0.00
19/08/2021	ES42 On 04-November-21			Bond Future	11.88	74.6809	74.5719	74.6809	4,779.00
19/08/2021	ES42 On 03-February-22			Bond Future	12.10	75.5511	75.4406	75.5511	0.00
19/08/2021	ES42 On 05-May-22			Bond Future	12.34	72.2010	72.0890	72.2010	0.00
19/08/2021	ES42 On 04-August-22			Bond Future	12.57	73.0492	72.9357	73.0492	0.00
19/08/2021	GOVI On 04-November-21			GOVI	800.69	802.4660	800.6940	802.4660	984.00
19/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	722740	74	72	74	0.00
19/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	722940	74	72	74	0.00
19/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	722840	74	72	74	0.00
19/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 03-February-22			GOVI	809.82	811.6120	809.8170	811.6120	0.00
19/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	170670	19	17	19	0.00
19/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	170770	19	17	19	0.00
19/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	170570	19	17	19	0.00
19/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 05-May-22			GOVI	819.35	821.1680	819.3500	821.1680	0.00
19/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	311100	33	31	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
19/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	311200	33	31	33	0.00
19/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	311000	33	31	33	0.00
19/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 04-August-22			GOVI	829.21	831.0540	829.2140	831.0540	0.00
19/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	99440	12	10	12	0.00
19/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	99540	12	10	12	0.00
19/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	99340	12	10	12	0.00
19/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
19/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
19/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2021	IGOV On 04-November-21			Index Future	293.88	293.8640	293.8840	293.8640	475.00
19/08/2021	IGOV On 03-February-22			Index Future	297.31	297.2850	297.3050	297.2850	0.00
19/08/2021	IGOV On 05-May-22			Index Future	300.88	300.8560	300.8760	300.8560	0.00
19/08/2021	IGOV On 04-August-22			Index Future	304.57	304.5490	304.5680	304.5490	0.00
19/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
19/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
19/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
19/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/08/2021	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
19/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	30,000.00
19/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.74	96.2600	96.2650	96.2600	0.00
19/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2100	96.2300	96.2100	0.00
19/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.0950	96.1150	96.0950	0.00
19/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0300	96.0700	96.0300	0.00
19/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.10	95.7500	95.9000	95.7500	0.00
19/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.8300	95.8100	95.8300	0.00
19/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.59	95.4150	95.4150	95.4150	471.00
19/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.84	95.1400	95.1600	95.1400	0.00
19/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.07	94.9000	94.9300	94.9000	0.00
19/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.6650	94.6750	94.6650	0.00
19/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.56	94.4500	94.4450	94.4500	0.00
19/08/2021	R023 On 04-November-21			Bond Future	5.15	104.7660	104.7378	104.7660	13,165.00
19/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	72	0	0	0	0.00
19/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	67	0	0	0	0.00
19/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	63	0	0	0	0.00
19/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	378	0	0	0	0.00
19/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	369	0	0	0	0.00
19/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	361	0	0	0	0.00
19/08/2021	R023 On 03-February-22			Bond Future	5.29	105.9600	105.9313	105.9600	0.00
19/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	166	0	0	0	0.00
19/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	162	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
19/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	171	0	0	0	0.00
19/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	391	0	0	0	0.00
19/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	403	0	0	0	0.00
19/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	397	0	0	0	0.00
19/08/2021	R023 On 05-May-22			Bond Future	5.46	103.2979	103.2686	103.2979	0.00
19/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	766	1	1	1	0.00
19/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	760	1	1	1	0.00
19/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	773	1	1	1	0.00
19/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	101	0	0	0	0.00
19/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	104	0	0	0	0.00
19/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	103	0	0	0	0.00
19/08/2021	R023 On 04-August-22			Bond Future	5.72	104.5236	104.4936	104.5236	0.00
19/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	368	0	0	0	0.00
19/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	365	0	0	0	0.00
19/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	372	0	0	0	0.00
19/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	189	0	0	0	0.00
19/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	193	0	0	0	0.00
19/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	191	0	0	0	0.00
19/08/2021	R035 On 04-November-21			Bond Future	10.37	91.1743	91.0179	91.1743	80,240.00
19/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12710	13	13	13	0.00
19/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8668	9	9	9	0.00
19/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1673	2	2	2	782.00
19/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19075	19	19	19	0.00
19/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12658	13	13	13	0.00
19/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5798	6	6	6	0.00
19/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12761	13	13	13	0.00
19/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5195	5	5	5	0.00
19/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1362	1	1	1	400.00
19/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3070	3	3	3	400.00
19/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2988	3	3	3	0.00
19/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1336	1	1	1	350.00
19/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1502	1	2	1	350.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3081	3	3	3	0.00
19/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	578	1	1	1	350.00
19/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1457	1	1	1	0.00
19/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	703	1	1	1	782.00
19/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2612	3	3	3	0.00
19/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3040	3	3	3	0.00
19/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	46	0	0	0	0.00
19/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	223	0	0	0	782.00
19/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	49	0	0	0	0.00
19/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	0	0	400.00
19/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	47	0	0	0	0.00
19/08/2021	R035 On 03-February-22			Bond Future	10.57	92.2134	92.0550	92.2134	0.00
19/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5643	6	6	6	0.00
19/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	828	1	1	1	683.00
19/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1648	2	2	2	280.00
19/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8611	9	9	9	0.00
19/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4822	5	5	5	0.00
19/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5599	6	6	6	0.00
19/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5555	6	6	6	0.00
19/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6315	6	6	6	0.00
19/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4738	5	5	5	0.00
19/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5821	6	6	6	0.00
19/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3278	3	3	3	0.00
19/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7897	8	8	8	0.00
19/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2066	2	2	2	200.00
19/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2320	2	2	2	1,600.00
19/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1238	0	1	0	200.00
19/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3141	0	3	0	0.00
19/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5077	0	5	0	0.00
19/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2910	0	3	0	200.00
19/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	5562	0	6	0	0.00
19/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1853	2	2	2	1,600.00
19/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3766	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
19/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	933	1	1	1	280.00
19/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1469	1	1	1	200.00
19/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4104	4	4	4	0.00
19/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1314	1	1	1	683.00
19/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1561	2	2	2	0.00
19/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1545	2	2	2	0.00
19/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1744	0	2	0	200.00
19/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	803	1	1	1	1,800.00
19/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1891	2	2	2	280.00
19/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4751	5	5	5	0.00
19/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1529	1	2	1	0.00
19/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2793	3	3	3	683.00
19/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6674	7	7	7	0.00
19/08/2021	R035 On 05-May-22			Bond Future	10.77	88.8219	88.6615	88.8219	0.00
19/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	6953	7	7	7	0.00
19/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6910	7	7	7	0.00
19/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6868	7	7	7	0.00
19/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1769	2	2	2	0.00
19/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1755	2	2	2	0.00
19/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1740	2	2	2	0.00
19/08/2021	R035 On 04-August-22			Bond Future	10.98	89.8513	89.6888	89.8513	0.00
19/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3395	3	3	3	0.00
19/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4589	5	5	5	0.00
19/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3338	3	3	3	0.00
19/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3116	3	3	3	0.00
19/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1365	1	1	1	100.00
19/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3366	3	3	3	0.00
19/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4910	5	5	5	0.00
19/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5219	5	5	5	100.00
19/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8675	9	9	9	0.00
19/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4944	5	5	5	0.00
19/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3706	4	4	4	100.00
19/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4877	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
19/08/2021	R186 On 04-November-21			Bond Future	7.50	116.8196	116.5909	116.8196	73,145.00
19/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3082	3	3	3	0.00
19/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5634	6	6	6	0.00
19/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3046	3	3	3	0.00
19/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1961	2	2	2	0.00
19/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3011	3	3	3	0.00
19/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	380	0	0	0	0.00
19/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	371	0	0	0	0.00
19/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	77	0	0	0	15,177.00
19/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	364	0	0	0	0.00
19/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	741	1	1	1	15,177.00
19/08/2021	R186 On 03-February-22			Bond Future	7.69	112.8695	112.6378	112.8695	0.00
19/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	980	1	1	1	0.00
19/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	964	1	1	1	0.00
19/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	995	1	1	1	0.00
19/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2662	3	3	3	0.00
19/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2718	3	3	3	0.00
19/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2690	3	3	3	0.00
19/08/2021	R186 On 05-May-22			Bond Future	7.89	114.1996	113.9650	114.1996	0.00
19/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3016	3	3	3	0.00
19/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1996	2	2	2	435.00
19/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3945	4	4	4	0.00
19/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2989	3	3	3	0.00
19/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3043	3	3	3	0.00
19/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	937	1	1	1	435.00
19/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1313	1	1	1	0.00
19/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3427	3	3	3	0.00
19/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1339	1	1	1	0.00
19/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2027	2	2	2	0.00
19/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	956	1	1	1	435.00
19/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1326	1	1	1	0.00
19/08/2021	R186 On 04-August-22			Bond Future	8.11	110.2582	110.0203	110.2582	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
19/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2368	2	2	2	0.00
19/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2348	2	2	2	0.00
19/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2389	3	2	3	0.00
19/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2220	2	2	2	0.00
19/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2255	2	2	2	0.00
19/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2237	2	2	2	0.00
19/08/2021	R197 On 04-November-21			Bond Future	326.05	326.0671	326.0480	326.0671	1,274.00
19/08/2021	R197 On 03-February-22			Bond Future	321.63	321.6470	321.6267	321.6470	0.00
19/08/2021	R197 On 05-May-22			Bond Future	325.49	325.5123	325.4913	325.5123	0.00
19/08/2021	R197 On 04-August-22			Bond Future	321.16	321.1803	321.1587	321.1803	0.00
19/08/2021	R202 On 04-November-21			Bond Future	237.72	237.7116	237.7153	237.7116	9,579.00
19/08/2021	R202 On 03-February-22			Bond Future	236.12	236.1149	236.1180	236.1149	0.00
19/08/2021	R202 On 05-May-22			Bond Future	238.95	238.9521	238.9548	238.9521	0.00
19/08/2021	R202 On 04-August-22			Bond Future	237.47	237.4703	237.4726	237.4703	85.00
19/08/2021	R209 On 04-November-21			Bond Future	10.35	70.4461	70.3095	70.4461	37,855.00
19/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9523	10	10	10	0.00
19/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	231	0	0	0	6,000.00
19/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2276	2	2	2	0.00
19/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	931	1	1	1	0.00
19/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9568	10	10	10	0.00
19/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9478	10	9	10	0.00
19/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8708	9	9	9	0.00
19/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	111	0	0	0	9,000.00
19/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	79	0	0	0	0.00
19/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3004	3	3	3	3,100.00
19/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	80	0	0	0	0.00
19/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	81	0	0	0	0.00
19/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1446	1	1	1	9,400.00
19/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5383	5	5	5	0.00
19/08/2021	R209 On 03-February-22			Bond Future	10.53	71.2494	71.1110	71.2494	0.00
19/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4275	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
19/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4238	4	4	4	0.00
19/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4201	4	4	4	0.00
19/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1534	1	2	1	0.00
19/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1518	1	2	1	0.00
19/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1503	1	2	1	0.00
19/08/2021	R209 On 05-May-22			Bond Future	10.71	68.9477	68.8075	68.9477	0.00
19/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5507	6	6	6	0.00
19/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5470	6	5	6	0.00
19/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5434	6	5	6	0.00
19/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1652	2	2	2	0.00
19/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1638	2	2	2	0.00
19/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1625	2	2	2	0.00
19/08/2021	R209 On 04-August-22			Bond Future	10.89	69.7471	69.6051	69.7471	0.00
19/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2755	3	3	3	0.00
19/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2707	3	3	3	0.00
19/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2731	3	3	3	0.00
19/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4427	4	4	4	0.00
19/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4458	4	4	4	0.00
19/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4397	4	4	4	0.00
19/08/2021	R210 On 04-November-21			Bond Future	210.13	210.1313	210.1283	210.1313	1,486.00
19/08/2021	R210 On 03-February-22			Bond Future	212.57	212.5779	212.5743	212.5779	0.00
19/08/2021	R210 On 05-May-22			Bond Future	212.28	212.2824	212.2783	212.2824	0.00
19/08/2021	R210 On 04-August-22			Bond Future	214.91	214.9154	214.9111	214.9154	0.00
19/08/2021	R212 On 04-November-21			Bond Future	175.02	175.0342	175.0210	175.0342	1,025.00
19/08/2021	R213 On 04-November-21			Bond Future	9.46	86.7160	86.3564	86.7160	9,684.00
19/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8526	9	9	9	0.00
19/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8480	9	8	9	0.00
19/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8572	9	9	9	0.00
19/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	82	0	0	0	0.00
19/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	79	0	0	0	0.00
19/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	77	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
19/08/2021	R213 On 03-February-22			Bond Future	9.65	87.7043	87.3404	87.7043	0.00
19/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3455	4	3	4	0.00
19/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3422	4	3	4	0.00
19/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4078	4	4	4	0.00
19/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2261	2	2	2	0.00
19/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4440	5	4	5	0.00
19/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2784	3	3	3	0.00
19/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5777	6	6	6	0.00
19/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1394	2	1	2	430.00
19/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4150	4	4	4	0.00
19/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1257	1	1	1	220.00
19/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3489	4	3	4	0.00
19/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	508	1	1	1	200.00
19/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	706	1	1	1	102.00
19/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3556	4	4	4	0.00
19/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6055	6	6	6	0.00
19/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	841	1	1	1	220.00
19/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1719	2	2	2	430.00
19/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3726	4	4	4	0.00
19/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	908	1	1	1	430.00
19/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5395	5	5	5	0.00
19/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1756	2	2	2	0.00
19/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2636	2	3	2	200.00
19/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6174	6	6	6	0.00
19/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1439	1	1	1	220.00
19/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3976	4	4	4	0.00
19/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2202	2	2	2	102.00
19/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1322	1	1	1	102.00
19/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1470	1	1	1	200.00
19/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1793	2	2	2	0.00
19/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1774	2	2	2	0.00
19/08/2021	R213 On 05-May-22			Bond Future	9.84	85.2057	84.8373	85.2057	0.00
19/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5520	6	6	6	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
19/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5556	6	6	6	0.00
19/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5484	6	5	6	0.00
19/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1518	1	2	1	0.00
19/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1543	1	2	1	0.00
19/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1530	1	2	1	0.00
19/08/2021	R213 On 04-August-22			Bond Future	10.05	86.1974	85.8243	86.1974	0.00
19/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	2933	3	3	3	0.00
19/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2908	3	3	3	0.00
19/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2882	3	3	3	0.00
19/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3676	3	4	3	0.00
19/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3726	4	4	4	0.00
19/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3701	4	4	4	0.00
19/08/2021	R214 On 04-November-21			Bond Future	10.77	66.9452	66.8358	66.9452	18,091.00
19/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9004	9	9	9	0.00
19/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8960	9	9	9	0.00
19/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8917	9	9	9	0.00
19/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	118	0	0	0	0.00
19/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	113	0	0	0	0.00
19/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	116	0	0	0	0.00
19/08/2021	R214 On 03-February-22			Bond Future	10.95	67.7082	67.5973	67.7082	0.00
19/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4217	4	4	4	0.00
19/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4181	4	4	4	0.00
19/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4254	4	4	4	0.00
19/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1734	2	2	2	0.00
19/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1717	2	2	2	0.00
19/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1700	2	2	2	0.00
19/08/2021	R214 On 05-May-22			Bond Future	11.12	65.2263	65.1140	65.2263	0.00
19/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5304	5	5	5	0.00
19/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5268	5	5	5	0.00
19/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5339	5	5	5	0.00
19/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	2026	2	2	2	0.00
19/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	2010	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
19/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1995	2	2	2	0.00
19/08/2021	R214 On 04-August-22			Bond Future	11.30	65.9811	65.8675	65.9811	0.00
19/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2819	3	3	3	0.00
19/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2795	3	3	3	0.00
19/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2844	3	3	3	0.00
19/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4594	5	5	5	0.00
19/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4626	5	5	5	0.00
19/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4563	5	5	5	0.00
19/08/2021	R248 On 04-November-21			Bond Future	10.73	84.5282	84.3886	84.5282	167,643.00
19/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13439	14	13	14	0.00
19/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13386	14	13	14	0.00
19/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1019	1	1	1	0.00
19/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	110	0	0	0	0.00
19/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	800	1	1	1	1,050.00
19/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2671	3	3	3	1,050.00
19/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13491	14	13	14	0.00
19/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	61	0	0	0	0.00
19/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2158	2	2	2	0.00
19/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4900	5	5	5	0.00
19/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9287	9	9	9	0.00
19/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	64	0	0	0	0.00
19/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4319	4	4	4	0.00
19/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	62	0	0	0	0.00
19/08/2021	R248 On 03-February-22			Bond Future	10.91	85.4916	85.3501	85.4916	0.00
19/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6009	6	6	6	0.00
19/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5962	6	6	6	0.00
19/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	589	1	1	1	1,300.00
19/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5914	6	6	6	0.00
19/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2043	2	2	2	1,300.00
19/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9291	9	9	9	0.00
19/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5065	5	5	5	0.00
19/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1989	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
19/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	2027	2	2	2	0.00
19/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	2008	2	2	2	0.00
19/08/2021	R248 On 05-May-22			Bond Future	11.08	82.0840	81.9408	82.0840	0.00
19/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7155	7	7	7	0.00
19/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7109	7	7	7	0.00
19/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7064	7	7	7	0.00
19/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2338	2	2	2	0.00
19/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2303	2	2	2	0.00
19/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2320	2	2	2	0.00
19/08/2021	R248 On 04-August-22			Bond Future	11.26	83.0342	82.8891	83.0342	0.00
19/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3795	4	4	4	0.00
19/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3762	4	4	4	0.00
19/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3729	4	4	4	0.00
19/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5667	6	6	6	0.00
19/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5629	6	6	6	0.00
19/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5591	6	6	6	0.00