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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/08/2021 TO: 23/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	2025 On 04-November-21			Bond Future	154.90	154.9089	154.9041	154.9089	4,840.00
23/08/2021	2025 On 03-February-22			Bond Future	155.12	155.1303	155.1249	155.1303	0.00
23/08/2021	2025 On 05-May-22			Bond Future	156.99	156.9938	156.9880	156.9938	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
23/08/2021	2025 On 04-August-22			Bond Future	157.32	157.3259	157.3195	157.3259	0.00
23/08/2021	2029 On 04-November-21			Bond Future	113.83	113.5929	113.8306	113.5929	2,964.00
23/08/2021	2029 On 03-February-22			Bond Future	115.15	114.9148	115.1549	114.9148	0.00
23/08/2021	2029 On 05-May-22			Bond Future	115.34	115.0976	115.3403	115.0976	0.00
23/08/2021	2029 On 04-August-22			Bond Future	116.77	116.5249	116.7704	116.5249	0.00
23/08/2021	2030 On 04-November-21			Bond Future	9.02	95.9027	96.3412	95.9027	97,591.00
23/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8343	8	8	8	0.00
23/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8249	8	8	8	0.00
23/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1065	1	1	1	300.00
23/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12210	12	12	12	0.00
23/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1023	1	1	1	3,250.00
23/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2583	2	3	2	0.00
23/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5044	5	5	5	29.00
23/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8296	8	8	8	0.00
23/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	308	0	0	0	300.00
23/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11383	11	11	11	0.00
23/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2239	2	2	2	29.00
23/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2764	3	3	3	0.00
23/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	966	1	1	1	9,100.00
23/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1054	1	1	1	0.00
23/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2452	3	2	3	0.00
23/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	10	0	0	0	300.00
23/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	85	0	0	0	0.00
23/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	86	0	0	0	0.00
23/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4554	5	5	5	0.00
23/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1252	1	1	1	0.00
23/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2522	3	3	3	0.00
23/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	17	0	0	0	29.00
23/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	351	0	0	0	0.00
23/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	83	0	0	0	0.00
23/08/2021	2030 On 03-February-22			Bond Future	9.21	92.9912	93.4345	92.9912	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
23/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3062	3	3	3	0.00
23/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3031	3	3	3	0.00
23/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4223	4	4	4	0.00
23/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8588	8	9	8	0.00
23/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3587	3	4	3	1,000.00
23/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3094	3	3	3	0.00
23/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2788	3	3	3	0.00
23/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	717	1	1	1	101.00
23/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1508	1	2	1	1,000.00
23/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3455	4	3	4	0.00
23/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2052	2	2	2	101.00
23/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5220	6	5	6	0.00
23/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1833	2	2	2	0.00
23/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	365	0	0	0	1,000.00
23/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1547	2	2	2	0.00
23/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1258	1	1	1	101.00
23/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1876	2	2	2	0.00
23/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1855	2	2	2	0.00
23/08/2021	2030 On 05-May-22			Bond Future	9.41	94.0869	94.5352	94.0869	0.00
23/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5328	5	5	5	0.00
23/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5292	5	5	5	0.00
23/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2658	2	3	2	0.00
23/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1608	1	2	1	1,800.00
23/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8565	8	9	8	0.00
23/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1455	1	1	1	200.00
23/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	300	0	0	0	200.00
23/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5364	5	5	5	0.00
23/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4449	4	4	4	0.00
23/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	912	1	1	1	1,073.00
23/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	574	1	1	1	1,800.00
23/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4340	5	4	5	0.00
23/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4615	5	5	5	0.00
23/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7415	8	7	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
23/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1375	2	1	2	0.00
23/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9483	10	9	10	0.00
23/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	658	1	1	1	1,800.00
23/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2977	3	3	3	1,073.00
23/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5918	6	6	6	0.00
23/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1399	2	1	2	0.00
23/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1735	2	2	2	1,073.00
23/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1387	2	1	2	200.00
23/08/2021	2030 On 04-August-22			Bond Future	9.63	91.1798	91.6337	91.1798	0.00
23/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3030	3	3	3	0.00
23/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3005	3	3	3	0.00
23/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3054	3	3	3	0.00
23/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3389	4	3	4	0.00
23/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3439	4	3	4	0.00
23/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3414	4	3	4	0.00
23/08/2021	2032 On 04-November-21			Bond Future	9.71	90.9905	91.4396	90.9905	123,319.00
23/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11085	11	11	11	0.00
23/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	844	1	1	1	700.00
23/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16355	16	16	16	0.00
23/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11036	11	11	11	0.00
23/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10986	11	11	11	0.00
23/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2219	2	2	2	700.00
23/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	43	0	0	0	0.00
23/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	700.00
23/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1526	2	2	2	0.00
23/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	44	0	0	0	0.00
23/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3208	4	3	4	0.00
23/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	43	0	0	0	0.00
23/08/2021	2032 On 03-February-22			Bond Future	9.91	92.0274	92.4814	92.0274	0.00
23/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4508	4	5	4	0.00
23/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4548	4	5	4	0.00
23/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	520	0	1	0	198.00

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23/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3393	3	3	3	0.00
23/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	820	1	1	1	97.00
23/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6664	6	7	6	0.00
23/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4158	4	4	4	0.00
23/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1828	2	2	2	210.00
23/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4469	4	4	4	0.00
23/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4430	4	4	4	0.00
23/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2347	2	2	2	0.00
23/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5410	5	5	5	0.00
23/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4869	5	5	5	0.00
23/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1727	2	2	2	400.00
23/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7469	7	7	7	0.00
23/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	686	1	1	1	210.00
23/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1332	1	1	1	210.00
23/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1154	1	1	1	97.00
23/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1628	2	2	2	400.00
23/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3687	4	4	4	0.00
23/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2934	3	3	3	198.00
23/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6643	7	7	7	0.00
23/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1506	2	2	2	0.00
23/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1456	2	1	2	198.00
23/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1489	2	1	2	0.00
23/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3548	4	4	4	0.00
23/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	837	1	1	1	400.00
23/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2058	2	2	2	97.00
23/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5486	6	5	6	0.00
23/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1472	2	1	2	0.00
23/08/2021	2032 On 05-May-22			Bond Future	10.11	88.9651	89.4242	88.9651	0.00
23/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6465	6	6	6	0.00
23/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6384	6	6	6	0.00
23/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1768	2	2	2	780.00
23/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3365	3	3	3	780.00
23/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6424	6	6	6	0.00

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23/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7036	7	7	7	0.00
23/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1223	1	1	1	780.00
23/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1394	2	1	2	0.00
23/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1407	2	1	2	0.00
23/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2967	3	3	3	0.00
23/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4848	5	5	5	0.00
23/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1382	2	1	2	0.00
23/08/2021	2032 On 04-August-22			Bond Future	10.32	89.9985	90.4632	89.9985	0.00
23/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3374	3	3	3	0.00
23/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3346	3	3	3	0.00
23/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3401	3	3	3	0.00
23/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3998	4	4	4	0.00
23/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3970	4	4	4	0.00
23/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3941	4	4	4	0.00
23/08/2021	2033 On 04-November-21			Bond Future	107.24	107.2349	107.2365	107.2349	8,979.00
23/08/2021	2033 On 03-February-22			Bond Future	108.48	108.4828	108.4840	108.4828	0.00
23/08/2021	2033 On 05-May-22			Bond Future	108.51	108.5081	108.5091	108.5081	0.00
23/08/2021	2033 On 04-August-22			Bond Future	109.85	109.8537	109.8545	109.8537	0.00
23/08/2021	2037 On 04-November-21			Bond Future	10.54	86.5844	86.9735	86.5844	120,299.00
23/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13319	13	13	13	0.00
23/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13269	13	13	13	0.00
23/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13370	13	13	13	0.00
23/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10645	10	11	10	0.00
23/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6370	6	6	6	600.00
23/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	97	0	0	0	600.00
23/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	427	1	0	1	0.00
23/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	30	0	0	0	0.00
23/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	31	0	0	0	0.00
23/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	29	0	0	0	0.00
23/08/2021	2037 On 03-February-22			Bond Future	10.74	83.3166	83.7098	83.3166	0.00
23/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5908	6	6	6	0.00

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23/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5863	6	6	6	0.00
23/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5818	6	6	6	0.00
23/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1360	1	1	1	0.00
23/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1388	2	1	2	0.00
23/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1374	2	1	2	0.00
23/08/2021	2037 On 05-May-22			Bond Future	10.93	84.2985	84.6962	84.2985	0.00
23/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7071	7	7	7	0.00
23/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7028	7	7	7	0.00
23/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6985	7	7	7	0.00
23/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1645	2	2	2	0.00
23/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1672	2	2	2	0.00
23/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1658	2	2	2	0.00
23/08/2021	2037 On 04-August-22			Bond Future	11.14	81.0211	81.4235	81.0211	0.00
23/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3410	3	3	3	0.00
23/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5025	5	5	5	0.00
23/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1512	1	2	1	50.00
23/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3381	3	3	3	0.00
23/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3352	3	3	3	0.00
23/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4889	5	5	5	0.00
23/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4822	5	5	5	0.00
23/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3333	4	3	4	50.00
23/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8231	9	8	9	0.00
23/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4855	5	5	5	50.00
23/08/2021	2038 On 04-November-21			Bond Future	119.32	119.5542	119.3231	119.5542	5,949.00
23/08/2021	2038 On 03-February-22			Bond Future	118.93	119.1666	118.9324	119.1666	0.00
23/08/2021	2038 On 05-May-22			Bond Future	120.36	120.5982	120.3608	120.5982	0.00
23/08/2021	2038 On 04-August-22			Bond Future	120.04	120.2774	120.0364	120.2774	0.00
23/08/2021	2040 On 04-November-21			Bond Future	10.65	88.7969	89.2516	88.7969	82,082.00
23/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14041	14	14	14	0.00
23/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13936	13	14	13	0.00
23/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13988	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
23/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	37	0	0	0	0.00
23/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	38	0	0	0	0.00
23/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	36	0	0	0	0.00
23/08/2021	2040 On 03-February-22			Bond Future	10.84	85.3040	85.7635	85.3040	0.00
23/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6293	6	6	6	0.00
23/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6245	6	6	6	0.00
23/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6342	6	6	6	0.00
23/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1403	2	1	2	0.00
23/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1388	2	1	2	0.00
23/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1373	2	1	2	0.00
23/08/2021	2040 On 05-May-22			Bond Future	11.03	86.3093	86.7741	86.3093	0.00
23/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7370	7	7	7	0.00
23/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7324	7	7	7	0.00
23/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	808	1	1	1	1,200.00
23/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2288	2	2	2	1,200.00
23/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12745	12	13	12	0.00
23/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7416	7	7	7	0.00
23/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1720	2	2	2	0.00
23/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5485	6	5	6	0.00
23/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1735	2	2	2	0.00
23/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	716	1	1	1	1,200.00
23/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1749	2	2	2	0.00
23/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9645	10	10	10	0.00
23/08/2021	2040 On 04-August-22			Bond Future	11.23	82.8046	83.2750	82.8046	0.00
23/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3776	4	4	4	0.00
23/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3744	4	4	4	0.00
23/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3807	4	4	4	0.00
23/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5002	5	5	5	0.00
23/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5074	5	5	5	0.00
23/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5038	5	5	5	0.00
23/08/2021	2044 On 04-November-21			Bond Future	10.71	85.3515	85.8498	85.3515	61,798.00
23/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13699	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13647	13	14	13	0.00
23/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13752	13	14	13	0.00
23/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	44	0	0	0	0.00
23/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	47	0	0	0	0.00
23/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	46	0	0	0	0.00
23/08/2021	2044 On 03-February-22			Bond Future	10.89	81.9444	82.4482	81.9444	0.00
23/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6265	6	6	6	0.00
23/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6217	6	6	6	0.00
23/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6168	6	6	6	0.00
23/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1464	2	1	2	0.00
23/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1449	2	1	2	0.00
23/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1434	2	1	2	0.00
23/08/2021	2044 On 05-May-22			Bond Future	11.07	82.9102	83.4198	82.9102	0.00
23/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7341	7	7	7	0.00
23/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7295	7	7	7	0.00
23/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7249	7	7	7	0.00
23/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1807	2	2	2	0.00
23/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1792	2	2	2	0.00
23/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1777	2	2	2	0.00
23/08/2021	2044 On 04-August-22			Bond Future	11.26	79.4912	80.0067	79.4912	0.00
23/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3882	4	4	4	0.00
23/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3850	4	4	4	0.00
23/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3817	4	4	4	0.00
23/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5041	5	5	5	0.00
23/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5005	5	5	5	0.00
23/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4969	5	5	5	0.00
23/08/2021	2046 On 04-November-21			Bond Future	106.54	106.5351	106.5377	106.5351	17,118.00
23/08/2021	2046 On 03-February-22			Bond Future	107.78	107.7749	107.7771	107.7749	0.00
23/08/2021	2046 On 05-May-22			Bond Future	107.19	107.1881	107.1900	107.1881	0.00
23/08/2021	2046 On 04-August-22			Bond Future	108.52	108.5175	108.5192	108.5175	0.00
23/08/2021	2050 On 04-November-21			Bond Future	110.19	109.4770	110.1925	109.4770	8,296.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2021	2050 On 03-February-22			Bond Future	109.50	108.7736	109.4971	108.7736	0.00
23/08/2021	2050 On 05-May-22			Bond Future	110.81	110.0804	110.8124	110.0804	0.00
23/08/2021	2050 On 04-August-22			Bond Future	110.17	109.4287	110.1691	109.4287	0.00
23/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	AL37 On 04-November-21			Index Future	809.11	807.9280	809.1090	807.9280	0.00
23/08/2021	AL37 On 03-February-22			Index Future	818.32	817.1320	818.3180	817.1320	0.00
23/08/2021	AL37 On 05-May-22			Index Future	827.95	826.7490	827.9460	826.7490	0.00
23/08/2021	AL37 On 04-August-22			Index Future	837.91	836.7010	837.9090	836.7010	0.00
23/08/2021	AL7T On 04-November-21			Index Future	925.55	921.1120	925.5540	921.1120	0.00
23/08/2021	AL7T On 03-February-22			Index Future	936.09	931.6050	936.0890	931.6050	0.00
23/08/2021	AL7T On 05-May-22			Index Future	947.10	942.5700	947.1020	942.5700	0.00
23/08/2021	AL7T On 04-August-22			Index Future	958.50	953.9160	958.4990	953.9160	0.00
23/08/2021	ALBI On 04-November-21			Index Future	814.80	811.4250	814.8010	811.4250	119.00
23/08/2021	ALBI On 03-February-22			Index Future	824.08	820.6690	824.0760	820.6690	0.00
23/08/2021	ALBI On 05-May-22			Index Future	833.77	830.3280	833.7710	830.3280	0.00
23/08/2021	ALBI On 04-August-22			Index Future	843.80	840.3230	843.8040	840.3230	0.00
23/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	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
23/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	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
23/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2021	ES33 On 04-November-21			Bond Future	11.28	76.4349	76.7505	76.4349	350.00
23/08/2021	ES33 On 03-February-22			Bond Future	11.52	77.3246	77.6435	77.3246	0.00
23/08/2021	ES33 On 05-May-22			Bond Future	11.76	74.4763	74.7989	74.4763	0.00
23/08/2021	ES33 On 04-August-22			Bond Future	12.01	75.3525	75.6791	75.3525	0.00
23/08/2021	ES42 On 04-November-21			Bond Future	11.79	74.7109	75.1313	74.7109	4,779.00
23/08/2021	ES42 On 03-February-22			Bond Future	12.01	75.5810	76.0061	75.5810	0.00
23/08/2021	ES42 On 05-May-22			Bond Future	12.24	72.2309	72.6610	72.2309	0.00
23/08/2021	ES42 On 04-August-22			Bond Future	12.47	73.0794	73.5146	73.0794	0.00
23/08/2021	GOVI On 04-November-21			GOVI	804.71	801.3890	804.7110	801.3890	984.00
23/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	762910	73	76	73	0.00
23/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	763110	73	76	73	0.00
23/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	763010	73	76	73	0.00
23/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 03-February-22			GOVI	813.87	810.5180	813.8710	810.5180	0.00
23/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	211210	18	21	18	0.00
23/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	211310	18	21	18	0.00
23/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	211110	18	21	18	0.00
23/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 05-May-22			GOVI	823.45	820.0580	823.4460	820.0580	0.00
23/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	352060	32	35	32	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
23/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	352160	32	35	32	0.00
23/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	351960	32	35	32	0.00
23/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 04-August-22			GOVI	833.36	829.9290	833.3550	829.9290	0.00
23/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	140850	11	14	11	0.00
23/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	140950	11	14	11	0.00
23/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	140750	11	14	11	0.00
23/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
23/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
23/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2021	IGOV On 04-November-21			Index Future	294.23	293.9320	294.2320	293.9320	475.00
23/08/2021	IGOV On 03-February-22			Index Future	297.65	297.3520	297.6530	297.3520	0.00
23/08/2021	IGOV On 05-May-22			Index Future	301.23	300.9230	301.2260	300.9230	0.00
23/08/2021	IGOV On 04-August-22			Index Future	304.92	304.6150	304.9210	304.6150	0.00
23/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
23/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
23/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/08/2021	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
23/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	30,000.00
23/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2650	96.2750	96.2650	0.00
23/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2300	96.2500	96.2300	0.00
23/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1250	96.1450	96.1250	0.00
23/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0700	96.0900	96.0700	0.00
23/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.06	95.9200	95.9400	95.9200	0.00
23/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.13	95.8300	95.8700	95.8300	0.00
23/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.47	95.4850	95.5350	95.4850	472.00
23/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.75	95.1800	95.2500	95.1800	0.00
23/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.97	94.9600	95.0300	94.9600	68.00
23/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.21	94.7150	94.7950	94.7150	0.00
23/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.4550	94.5250	94.4550	0.00
23/08/2021	R023 On 04-November-21			Bond Future	5.08	104.7920	104.8161	104.7920	13,165.00
23/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	90	0	0	0	0.00
23/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	85	0	0	0	0.00
23/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	80	0	0	0	0.00
23/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	317	0	0	0	0.00
23/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	309	0	0	0	0.00
23/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	301	0	0	0	0.00
23/08/2021	R023 On 03-February-22			Bond Future	5.22	105.9857	106.0098	105.9857	0.00
23/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	194	0	0	0	0.00
23/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	189	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
23/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	199	0	0	0	0.00
23/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	341	0	0	0	0.00
23/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	352	0	0	0	0.00
23/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	346	0	0	0	0.00
23/08/2021	R023 On 05-May-22			Bond Future	5.36	103.3235	103.3477	103.3235	0.00
23/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	828	1	1	1	0.00
23/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	821	1	1	1	0.00
23/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	835	1	1	1	0.00
23/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	84	0	0	0	0.00
23/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	86	0	0	0	0.00
23/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	85	0	0	0	0.00
23/08/2021	R023 On 04-August-22			Bond Future	5.57	104.5495	104.5741	104.5495	0.00
23/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	417	0	0	0	0.00
23/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	413	0	0	0	0.00
23/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	421	0	0	0	0.00
23/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	158	0	0	0	0.00
23/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	161	0	0	0	0.00
23/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	159	0	0	0	0.00
23/08/2021	R035 On 04-November-21			Bond Future	10.31	91.0999	91.4550	91.0999	77,110.00
23/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13132	13	13	13	0.00
23/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9052	9	9	9	0.00
23/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1818	2	2	2	782.00
23/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19511	19	20	19	0.00
23/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6126	6	6	6	0.00
23/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13080	13	13	13	0.00
23/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13184	13	13	13	0.00
23/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5505	5	6	5	0.00
23/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1484	1	1	1	400.00
23/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3298	3	3	3	400.00
23/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3211	3	3	3	0.00
23/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1456	1	1	1	350.00
23/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2724	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
23/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1289	1	1	1	350.00
23/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2763	3	3	3	0.00
23/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	468	1	0	1	350.00
23/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1247	1	1	1	0.00
23/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	576	1	1	1	782.00
23/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2319	3	2	3	0.00
23/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	32	0	0	0	0.00
23/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	171	0	0	0	782.00
23/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	34	0	0	0	0.00
23/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	0	0	400.00
23/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	33	0	0	0	0.00
23/08/2021	R035 On 03-February-22			Bond Future	10.50	92.1376	92.4965	92.1376	0.00
23/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5930	6	6	6	0.00
23/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	902	1	1	1	683.00
23/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5086	5	5	5	0.00
23/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1775	2	2	2	280.00
23/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8958	9	9	9	0.00
23/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5884	6	6	6	0.00
23/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5839	6	6	6	0.00
23/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6618	6	7	6	0.00
23/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3486	3	3	3	0.00
23/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8232	8	8	8	0.00
23/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4999	5	5	5	0.00
23/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6112	6	6	6	0.00
23/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2216	2	2	2	200.00
23/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2483	2	2	2	1,600.00
23/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1341	1	1	1	200.00
23/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3343	3	3	3	0.00
23/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5348	5	5	5	0.00
23/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2671	3	3	3	200.00
23/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	5223	5	5	5	0.00
23/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1675	2	2	2	1,600.00
23/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3488	4	3	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
23/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1318	1	1	1	200.00
23/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3813	4	4	4	0.00
23/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	826	1	1	1	280.00
23/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1175	1	1	1	683.00
23/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1403	2	1	2	0.00
23/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1389	2	1	2	0.00
23/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	708	1	1	1	1,800.00
23/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1574	2	2	2	200.00
23/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1710	2	2	2	280.00
23/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4437	5	4	5	0.00
23/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1374	1	1	1	0.00
23/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2560	3	3	3	683.00
23/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6307	7	6	7	0.00
23/08/2021	R035 On 05-May-22			Bond Future	10.70	88.7449	89.1079	88.7449	0.00
23/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7256	7	7	7	0.00
23/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7212	7	7	7	0.00
23/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7169	7	7	7	0.00
23/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1624	2	2	2	0.00
23/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1611	2	2	2	0.00
23/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1597	2	2	2	0.00
23/08/2021	R035 On 04-August-22			Bond Future	10.91	89.7732	90.1405	89.7732	0.00
23/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3586	3	4	3	0.00
23/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4821	5	5	5	0.00
23/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3556	3	4	3	0.00
23/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3526	3	4	3	0.00
23/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3296	3	3	3	0.00
23/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1464	1	1	1	100.00
23/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4948	5	5	5	100.00
23/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8321	9	8	9	0.00
23/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4680	5	5	5	0.00
23/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3486	4	3	4	100.00
23/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4648	5	5	5	0.00
23/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4616	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
23/08/2021	R186 On 04-November-21			Bond Future	7.46	116.6002	116.7520	116.6002	65,520.00
23/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3190	3	3	3	0.00
23/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5778	6	6	6	0.00
23/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3153	3	3	3	0.00
23/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3117	3	3	3	0.00
23/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2038	2	2	2	0.00
23/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	325	0	0	0	0.00
23/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	317	0	0	0	0.00
23/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	61	0	0	0	15,177.00
23/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	310	0	0	0	0.00
23/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	657	1	1	1	15,177.00
23/08/2021	R186 On 03-February-22			Bond Future	7.65	112.6469	112.8001	112.6469	0.00
23/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1019	1	1	1	0.00
23/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1003	1	1	1	0.00
23/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1035	1	1	1	0.00
23/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2539	3	3	3	0.00
23/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2594	3	3	3	0.00
23/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2567	3	3	3	0.00
23/08/2021	R186 On 05-May-22			Bond Future	7.85	113.9739	114.1287	113.9739	0.00
23/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3106	3	3	3	0.00
23/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3079	3	3	3	0.00
23/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2065	2	2	2	435.00
23/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4050	4	4	4	0.00
23/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3133	3	3	3	0.00
23/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	975	1	1	1	435.00
23/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1240	1	1	1	0.00
23/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3302	3	3	3	0.00
23/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	898	1	1	1	435.00
23/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1265	1	1	1	0.00
23/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1932	2	2	2	0.00
23/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1252	1	1	1	0.00
23/08/2021	R186 On 04-August-22			Bond Future	8.06	110.0293	110.1859	110.0293	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
23/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2442	2	2	2	0.00
23/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2421	2	2	2	0.00
23/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2463	2	2	2	0.00
23/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2129	2	2	2	0.00
23/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2163	2	2	2	0.00
23/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2146	2	2	2	0.00
23/08/2021	R197 On 04-November-21			Bond Future	326.32	326.0990	326.3247	326.0990	1,274.00
23/08/2021	R197 On 03-February-22			Bond Future	321.90	321.6744	321.9016	321.6744	0.00
23/08/2021	R197 On 05-May-22			Bond Future	325.77	325.5390	325.7683	325.5390	0.00
23/08/2021	R197 On 04-August-22			Bond Future	321.43	321.2037	321.4337	321.2037	0.00
23/08/2021	R202 On 04-November-21			Bond Future	237.95	237.7189	237.9549	237.7189	8,329.00
23/08/2021	R202 On 03-February-22			Bond Future	236.36	236.1195	236.3573	236.1195	0.00
23/08/2021	R202 On 05-May-22			Bond Future	239.20	238.9558	239.1963	238.9558	0.00
23/08/2021	R202 On 04-August-22			Bond Future	237.71	237.4721	237.7141	237.4721	0.00
23/08/2021	R209 On 04-November-21			Bond Future	10.28	70.4096	70.7476	70.4096	37,855.00
23/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9938	10	10	10	0.00
23/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	264	0	0	0	6,000.00
23/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9892	10	10	10	0.00
23/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9116	9	9	9	0.00
23/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9983	10	10	10	0.00
23/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2494	2	2	2	0.00
23/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1041	1	1	1	0.00
23/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2676	3	3	3	3,100.00
23/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	55	0	0	0	0.00
23/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	80	0	0	0	9,000.00
23/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	57	0	0	0	0.00
23/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	58	0	0	0	0.00
23/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1225	1	1	1	9,400.00
23/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4978	5	5	5	0.00
23/08/2021	R209 On 03-February-22			Bond Future	10.45	71.2120	71.5536	71.2120	0.00
23/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4552	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4513	4	5	4	0.00
23/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4475	4	4	4	0.00
23/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1366	1	1	1	0.00
23/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1351	1	1	1	0.00
23/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1337	1	1	1	0.00
23/08/2021	R209 On 05-May-22			Bond Future	10.63	68.9096	69.2552	68.9096	0.00
23/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5806	6	6	6	0.00
23/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5769	6	6	6	0.00
23/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5731	6	6	6	0.00
23/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1502	2	2	2	0.00
23/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1489	2	1	2	0.00
23/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1476	2	1	2	0.00
23/08/2021	R209 On 04-August-22			Bond Future	10.81	69.7083	70.0580	69.7083	0.00
23/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2944	3	3	3	0.00
23/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2893	3	3	3	0.00
23/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2919	3	3	3	0.00
23/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4162	4	4	4	0.00
23/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4192	4	4	4	0.00
23/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4133	4	4	4	0.00
23/08/2021	R210 On 04-November-21			Bond Future	210.44	210.2520	210.4391	210.2520	1,486.00
23/08/2021	R210 On 03-February-22			Bond Future	212.89	212.6988	212.8874	212.6988	0.00
23/08/2021	R210 On 05-May-22			Bond Future	212.59	212.4015	212.5915	212.4015	0.00
23/08/2021	R210 On 04-August-22			Bond Future	215.23	215.0356	215.2278	215.0356	0.00
23/08/2021	R212 On 04-November-21			Bond Future	174.99	175.0003	174.9940	175.0003	1,025.00
23/08/2021	R213 On 04-November-21			Bond Future	9.38	86.3676	86.7493	86.3676	9,684.00
23/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8896	9	9	9	0.00
23/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8850	8	9	8	0.00
23/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8943	9	9	9	0.00
23/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	58	0	0	0	0.00
23/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	56	0	0	0	0.00
23/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	55	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
23/08/2021	R213 On 03-February-22			Bond Future	9.58	87.3515	87.7372	87.3515	0.00
23/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3677	3	4	3	0.00
23/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3642	3	4	3	0.00
23/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4322	4	4	4	0.00
23/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2431	2	2	2	0.00
23/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4695	4	5	4	0.00
23/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2978	3	3	3	0.00
23/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6066	6	6	6	0.00
23/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1515	1	2	1	430.00
23/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4395	4	4	4	0.00
23/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1369	1	1	1	220.00
23/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3712	3	4	3	0.00
23/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	562	1	1	1	200.00
23/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	777	1	1	1	102.00
23/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3782	4	4	4	0.00
23/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6350	6	6	6	0.00
23/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	740	1	1	1	220.00
23/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1548	2	2	2	430.00
23/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3450	4	3	4	0.00
23/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	800	1	1	1	430.00
23/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5069	5	5	5	0.00
23/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1582	2	2	2	0.00
23/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2409	3	2	3	200.00
23/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5831	6	6	6	0.00
23/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1288	1	1	1	220.00
23/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3692	4	4	4	0.00
23/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1999	2	2	2	102.00
23/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1180	1	1	1	102.00
23/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1316	1	1	1	200.00
23/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1616	2	2	2	0.00
23/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1599	2	2	2	0.00
23/08/2021	R213 On 05-May-22			Bond Future	9.77	84.8483	85.2384	84.8483	0.00
23/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5788	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
23/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5824	6	6	6	0.00
23/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5751	5	6	5	0.00
23/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1385	2	1	2	0.00
23/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1409	2	1	2	0.00
23/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1397	2	1	2	0.00
23/08/2021	R213 On 04-August-22			Bond Future	9.97	85.8353	86.2303	85.8353	0.00
23/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3115	3	3	3	0.00
23/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3088	3	3	3	0.00
23/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3061	3	3	3	0.00
23/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3451	4	3	4	0.00
23/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3499	4	3	4	0.00
23/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3475	4	3	4	0.00
23/08/2021	R214 On 04-November-21			Bond Future	10.68	66.9671	67.3712	66.9671	18,091.00
23/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9505	9	10	9	0.00
23/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9461	9	9	9	0.00
23/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9416	9	9	9	0.00
23/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	83	0	0	0	0.00
23/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	79	0	0	0	0.00
23/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	81	0	0	0	0.00
23/08/2021	R214 On 03-February-22			Bond Future	10.85	67.7299	68.1385	67.7299	0.00
23/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4551	4	5	4	0.00
23/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4513	4	5	4	0.00
23/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4589	4	5	4	0.00
23/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1525	2	2	2	0.00
23/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1509	2	2	2	0.00
23/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1494	2	1	2	0.00
23/08/2021	R214 On 05-May-22			Bond Future	11.02	65.2480	65.6613	65.2480	0.00
23/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5655	5	6	5	0.00
23/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5619	5	6	5	0.00
23/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5692	5	6	5	0.00
23/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1829	2	2	2	0.00
23/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1815	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
23/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1800	2	2	2	0.00
23/08/2021	R214 On 04-August-22			Bond Future	11.20	66.0030	66.4212	66.0030	0.00
23/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3054	3	3	3	0.00
23/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3028	3	3	3	0.00
23/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3080	3	3	3	0.00
23/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4276	5	4	5	0.00
23/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4306	5	4	5	0.00
23/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4245	4	4	4	0.00
23/08/2021	R248 On 04-November-21			Bond Future	10.63	84.6325	85.1486	84.6325	167,643.00
23/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14176	14	14	14	0.00
23/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14123	14	14	14	0.00
23/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1206	1	1	1	0.00
23/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	138	0	0	0	0.00
23/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	955	1	1	1	1,050.00
23/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3044	3	3	3	1,050.00
23/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14229	14	14	14	0.00
23/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	39	0	0	0	0.00
23/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1771	2	2	2	0.00
23/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4294	5	4	5	0.00
23/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8554	9	9	9	0.00
23/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	41	0	0	0	0.00
23/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3746	4	4	4	0.00
23/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	40	0	0	0	0.00
23/08/2021	R248 On 03-February-22			Bond Future	10.80	85.5966	86.1183	85.5966	0.00
23/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6511	6	7	6	0.00
23/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6462	6	6	6	0.00
23/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	691	1	1	1	1,300.00
23/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6413	6	6	6	0.00
23/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2308	2	2	2	1,300.00
23/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8625	9	9	9	0.00
23/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4562	5	5	5	0.00
23/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1723	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
23/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1757	2	2	2	0.00
23/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1740	2	2	2	0.00
23/08/2021	R248 On 05-May-22			Bond Future	10.97	82.1899	82.7177	82.1899	0.00
23/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7677	7	8	7	0.00
23/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7630	7	8	7	0.00
23/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7583	7	8	7	0.00
23/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2080	2	2	2	0.00
23/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2048	2	2	2	0.00
23/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2064	2	2	2	0.00
23/08/2021	R248 On 04-August-22			Bond Future	11.14	83.1412	83.6753	83.1412	0.00
23/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4145	4	4	4	0.00
23/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4110	4	4	4	0.00
23/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4076	4	4	4	0.00
23/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5227	6	5	6	0.00
23/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5191	5	5	5	0.00
23/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5155	5	5	5	0.00