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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/08/2021 TO: 31/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	2025 On 04-November-21			Bond Future	155.13	155.1295	155.1332	155.1295	4,840.00
31/08/2021	2025 On 03-February-22			Bond Future	155.35	155.3451	155.3484	155.3451	0.00
31/08/2021	2025 On 05-May-22			Bond Future	157.21	157.2075	157.2105	157.2075	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
31/08/2021	2025 On 04-August-22			Bond Future	157.54	157.5388	157.5414	157.5388	0.00
31/08/2021	2029 On 04-November-21			Bond Future	114.11	114.1071	114.1127	114.1071	2,964.00
31/08/2021	2029 On 03-February-22			Bond Future	115.43	115.4290	115.4343	115.4290	0.00
31/08/2021	2029 On 05-May-22			Bond Future	115.62	115.6152	115.6204	115.6152	0.00
31/08/2021	2029 On 04-August-22			Bond Future	117.05	117.0467	117.0518	117.0467	0.00
31/08/2021	2030 On 04-November-21			Bond Future	8.89	97.0772	97.0310	97.0772	99,824.00
31/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8988	9	9	9	0.00
31/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8892	9	9	9	0.00
31/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1239	1	1	1	300.00
31/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12893	13	13	13	0.00
31/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1190	1	1	1	3,250.00
31/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2951	3	3	3	0.00
31/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5590	6	6	6	29.00
31/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8940	9	9	9	0.00
31/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	355	0	0	0	300.00
31/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	12062	12	12	12	0.00
31/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2571	3	3	3	29.00
31/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3151	3	3	3	0.00
31/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	663	1	1	1	9,100.00
31/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	733	1	1	1	0.00
31/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	1936	2	2	2	0.00
31/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	3	0	0	0	300.00
31/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	39	0	0	0	0.00
31/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	40	0	0	0	0.00
31/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	3911	4	4	4	0.00
31/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	894	1	1	1	0.00
31/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2000	2	2	2	0.00
31/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	6	0	0	0	29.00
31/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	207	0	0	0	0.00
31/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	38	0	0	0	0.00
31/08/2021	2030 On 03-February-22			Bond Future	9.08	94.1740	94.1270	94.1740	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
31/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3458	3	3	3	0.00
31/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3424	3	3	3	0.00
31/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4708	5	5	5	0.00
31/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	9206	9	9	9	0.00
31/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	4028	4	4	4	1,000.00
31/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3493	3	3	3	0.00
31/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	3156	3	3	3	0.00
31/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	858	1	1	1	101.00
31/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1749	2	2	2	1,000.00
31/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3004	3	3	3	0.00
31/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1728	2	2	2	101.00
31/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	4669	5	5	5	0.00
31/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1540	1	2	1	0.00
31/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	290	0	0	0	1,000.00
31/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1295	1	1	1	0.00
31/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1050	1	1	1	101.00
31/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1576	2	2	2	0.00
31/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1558	2	2	2	0.00
31/08/2021	2030 On 05-May-22			Bond Future	9.28	95.2814	95.2336	95.2814	0.00
31/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5857	6	6	6	0.00
31/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5820	6	6	6	0.00
31/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	3015	3	3	3	0.00
31/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1875	2	2	2	1,800.00
31/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	9178	9	9	9	0.00
31/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1707	2	2	2	200.00
31/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	358	0	0	0	200.00
31/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5895	6	6	6	0.00
31/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4942	5	5	5	0.00
31/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	1094	1	1	1	1,073.00
31/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	672	1	1	1	1,800.00
31/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	3909	4	4	4	0.00
31/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4168	4	4	4	0.00
31/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	6815	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1207	1	1	1	0.00
31/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	8842	9	9	9	0.00
31/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	573	1	1	1	1,800.00
31/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2635	3	3	3	1,073.00
31/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5401	5	5	5	0.00
31/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1229	1	1	1	0.00
31/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1529	1	2	1	1,073.00
31/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1218	1	1	1	200.00
31/08/2021	2030 On 04-August-22			Bond Future	9.49	92.3874	92.3390	92.3874	0.00
31/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3345	3	3	3	0.00
31/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3319	3	3	3	0.00
31/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3372	3	3	3	0.00
31/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3002	3	3	3	0.00
31/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3048	3	3	3	0.00
31/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3025	3	3	3	0.00
31/08/2021	2032 On 04-November-21			Bond Future	9.56	92.4082	92.3895	92.4082	126,484.00
31/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	12009	12	12	12	0.00
31/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	1118	1	1	1	700.00
31/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	17304	17	17	17	0.00
31/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11909	12	12	12	0.00
31/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2735	3	3	3	700.00
31/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11959	12	12	12	0.00
31/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	16	0	0	0	0.00
31/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
31/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1092	1	1	1	0.00
31/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	17	0	0	0	0.00
31/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	2532	2	3	2	0.00
31/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	17	0	0	0	0.00
31/08/2021	2032 On 03-February-22			Bond Future	9.75	93.4563	93.4372	93.4563	0.00
31/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	5188	5	5	5	0.00
31/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	5231	5	5	5	0.00
31/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	680	1	1	1	198.00

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31/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3970	4	4	4	0.00
31/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	1071	1	1	1	97.00
31/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	7451	7	7	7	0.00
31/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4810	5	5	5	0.00
31/08/2021	2032 On 03-February-22	9.57	Call	Bond Future	2088	2	2	2	1,050.00
31/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	2228	2	2	2	210.00
31/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	5103	5	5	5	0.00
31/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	6143	6	6	6	0.00
31/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	5146	5	5	5	0.00
31/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2805	3	3	3	0.00
31/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	2115	2	2	2	400.00
31/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	8283	8	8	8	0.00
31/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5574	6	6	6	0.00
31/08/2021	2032 On 03-February-22	10.65	Call	Bond Future	6098	6	6	6	0.00
31/08/2021	2032 On 03-February-22	9.67	Call	Bond Future	2373	2	2	2	0.00
31/08/2021	2032 On 03-February-22	10.65	Put	Bond Future	942	1	1	1	1,050.00
31/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1080	1	1	1	210.00
31/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	544	0	1	0	210.00
31/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2436	2	2	2	198.00
31/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	5847	6	6	6	0.00
31/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1210	1	1	1	0.00
31/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	932	1	1	1	97.00
31/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1324	1	1	1	400.00
31/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3120	3	3	3	0.00
31/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1223	1	1	1	0.00
31/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1183	1	1	1	198.00
31/08/2021	2032 On 03-February-22	9.67	Put	Bond Future	2837	3	3	3	1,050.00
31/08/2021	2032 On 03-February-22	9.57	Put	Bond Future	3153	3	3	3	0.00
31/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	2992	3	3	3	0.00
31/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	668	1	1	1	400.00
31/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1679	2	2	2	97.00
31/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	4781	5	5	5	0.00
31/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1196	1	1	1	0.00

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31/08/2021	2032 On 05-May-22			Bond Future	9.94	90.4085	90.3890	90.4085	0.00
31/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	7231	7	7	7	0.00
31/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	7147	7	7	7	0.00
31/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3911	4	4	4	780.00
31/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	2159	2	2	2	780.00
31/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	7189	7	7	7	0.00
31/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7826	8	8	8	0.00
31/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1048	1	1	1	780.00
31/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1194	1	1	1	0.00
31/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1205	1	1	1	0.00
31/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2548	3	3	3	0.00
31/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4274	4	4	4	0.00
31/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1184	1	1	1	0.00
31/08/2021	2032 On 04-August-22			Bond Future	10.14	91.4581	91.4383	91.4581	0.00
31/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3780	4	4	4	0.00
31/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3751	4	4	4	0.00
31/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3810	4	4	4	0.00
31/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3428	3	3	3	0.00
31/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3402	3	3	3	0.00
31/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3376	3	3	3	0.00
31/08/2021	2033 On 04-November-21			Bond Future	108.18	108.1704	108.1780	108.1704	8,979.00
31/08/2021	2033 On 03-February-22			Bond Future	109.43	109.4234	109.4309	109.4234	0.00
31/08/2021	2033 On 05-May-22			Bond Future	109.46	109.4574	109.4647	109.4574	0.00
31/08/2021	2033 On 04-August-22			Bond Future	110.82	110.8127	110.8198	110.8127	0.00
31/08/2021	2037 On 04-November-21			Bond Future	10.34	88.2766	88.3251	88.2766	121,563.00
31/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	14650	15	15	15	0.00
31/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	14599	15	15	15	0.00
31/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	14701	15	15	15	0.00
31/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11941	12	12	12	0.00
31/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	7531	7	8	7	600.00
31/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	42	0	0	0	600.00

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31/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	236	0	0	0	0.00
31/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	9	0	0	0	0.00
31/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	9	0	0	0	0.00
31/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	9	0	0	0	0.00
31/08/2021	2037 On 03-February-22			Bond Future	10.53	85.0234	85.0722	85.0234	0.00
31/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6950	7	7	7	0.00
31/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6902	7	7	7	0.00
31/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6854	7	7	7	0.00
31/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1039	1	1	1	0.00
31/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1062	1	1	1	0.00
31/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1050	1	1	1	0.00
31/08/2021	2037 On 05-May-22			Bond Future	10.71	86.0234	86.0725	86.0234	0.00
31/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	8152	8	8	8	0.00
31/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	8107	8	8	8	0.00
31/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	8061	8	8	8	0.00
31/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1349	1	1	1	0.00
31/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1372	1	1	1	0.00
31/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1360	1	1	1	0.00
31/08/2021	2037 On 04-August-22			Bond Future	10.91	82.7654	82.8150	82.7654	0.00
31/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	4042	4	4	4	0.00
31/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5842	6	6	6	0.00
31/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1846	2	2	2	50.00
31/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	4010	4	4	4	0.00
31/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3978	4	4	4	0.00
31/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4123	4	4	4	0.00
31/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4062	4	4	4	0.00
31/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	2759	3	3	3	50.00
31/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7174	7	7	7	0.00
31/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4093	4	4	4	50.00
31/08/2021	2038 On 04-November-21			Bond Future	120.76	120.5968	120.7636	120.5968	5,949.00
31/08/2021	2038 On 03-February-22			Bond Future	120.38	120.2149	120.3831	120.2149	0.00
31/08/2021	2038 On 05-May-22			Bond Future	121.83	121.6562	121.8261	121.6562	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
31/08/2021	2038 On 04-August-22			Bond Future	121.52	121.3455	121.5173	121.3455	0.00
31/08/2021	2040 On 04-November-21			Bond Future	10.44	90.8412	90.7799	90.8412	82,062.00
31/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	15545	16	16	16	0.00
31/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	15437	15	15	15	0.00
31/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	15491	16	15	16	0.00
31/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	11	0	0	0	0.00
31/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	11	0	0	0	0.00
31/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	11	0	0	0	0.00
31/08/2021	2040 On 03-February-22			Bond Future	10.62	87.3669	87.3046	87.3669	0.00
31/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	7569	8	8	8	0.00
31/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	7518	7	8	7	0.00
31/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	7620	8	8	8	0.00
31/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1134	1	1	1	0.00
31/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1122	1	1	1	0.00
31/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1111	1	1	1	0.00
31/08/2021	2040 On 05-May-22			Bond Future	10.80	88.3943	88.3312	88.3943	0.00
31/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	8686	9	9	9	0.00
31/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	8638	9	9	9	0.00
31/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	1111	1	1	1	1,200.00
31/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	3036	3	3	3	1,200.00
31/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	14150	14	14	14	0.00
31/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	8734	9	9	9	0.00
31/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1481	1	1	1	0.00
31/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	4677	5	5	5	0.00
31/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1493	1	1	1	0.00
31/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	564	1	1	1	1,200.00
31/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1506	1	2	1	0.00
31/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	8391	8	8	8	0.00
31/08/2021	2040 On 04-August-22			Bond Future	10.99	84.9134	84.8494	84.9134	0.00
31/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	4513	5	5	5	0.00
31/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	4478	4	4	4	0.00
31/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	4548	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
31/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4169	4	4	4	0.00
31/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4233	4	4	4	0.00
31/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4201	4	4	4	0.00
31/08/2021	2044 On 04-November-21			Bond Future	10.52	87.5021	87.2852	87.5021	60,562.00
31/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	15105	15	15	15	0.00
31/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	15052	15	15	15	0.00
31/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	15158	15	15	15	0.00
31/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	15	0	0	0	0.00
31/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	16	0	0	0	0.00
31/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	16	0	0	0	0.00
31/08/2021	2044 On 03-February-22			Bond Future	10.69	84.1150	83.8954	84.1150	0.00
31/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	7388	8	7	8	0.00
31/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	7337	8	7	8	0.00
31/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	7285	7	7	7	0.00
31/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1134	1	1	1	0.00
31/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1122	1	1	1	0.00
31/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1110	1	1	1	0.00
31/08/2021	2044 On 05-May-22			Bond Future	10.86	85.1042	84.8819	85.1042	0.00
31/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	8597	9	9	9	0.00
31/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	8549	9	9	9	0.00
31/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	8501	9	9	9	0.00
31/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1597	1	2	1	0.00
31/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1584	1	2	1	0.00
31/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1571	1	2	1	0.00
31/08/2021	2044 On 04-August-22			Bond Future	11.04	81.7103	81.4851	81.7103	0.00
31/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4599	5	5	5	0.00
31/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4563	5	5	5	0.00
31/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4527	5	5	5	0.00
31/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4273	4	4	4	0.00
31/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4240	4	4	4	0.00
31/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4208	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
31/08/2021	2046 On 04-November-21			Bond Future	108.12	108.1065	108.1152	108.1065	17,210.00
31/08/2021	2046 On 03-February-22			Bond Future	109.37	109.3591	109.3674	109.3591	0.00
31/08/2021	2046 On 05-May-22			Bond Future	108.80	108.7884	108.7966	108.7884	0.00
31/08/2021	2046 On 04-August-22			Bond Future	110.14	110.1356	110.1438	110.1356	0.00
31/08/2021	2050 On 04-November-21			Bond Future	110.53	111.6573	110.5297	111.6573	8,607.00
31/08/2021	2050 On 03-February-22			Bond Future	109.83	110.9732	109.8322	110.9732	0.00
31/08/2021	2050 On 05-May-22			Bond Future	111.15	112.3039	111.1488	112.3039	0.00
31/08/2021	2050 On 04-August-22			Bond Future	110.51	111.6771	110.5076	111.6771	0.00
31/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	AL37 On 04-November-21			Index Future	810.12	810.2210	810.1240	810.2210	0.00
31/08/2021	AL37 On 03-February-22			Index Future	819.30	819.4030	819.3030	819.4030	0.00
31/08/2021	AL37 On 05-May-22			Index Future	828.92	829.0250	828.9220	829.0250	0.00
31/08/2021	AL37 On 04-August-22			Index Future	838.88	838.9860	838.8800	838.9860	0.00
31/08/2021	AL7T On 04-November-21			Index Future	933.61	933.7910	933.6050	933.7910	0.00
31/08/2021	AL7T On 03-February-22			Index Future	944.18	944.3740	944.1830	944.3740	0.00
31/08/2021	AL7T On 05-May-22			Index Future	955.27	955.4630	955.2680	955.4630	0.00
31/08/2021	AL7T On 04-August-22			Index Future	966.74	966.9430	966.7440	966.9430	0.00
31/08/2021	ALBI On 04-November-21			Index Future	823.39	823.7350	823.3890	823.7350	119.00
31/08/2021	ALBI On 03-February-22			Index Future	832.72	833.0700	832.7180	833.0700	0.00
31/08/2021	ALBI On 05-May-22			Index Future	842.49	842.8520	842.4940	842.8520	0.00
31/08/2021	ALBI On 04-August-22			Index Future	852.62	852.9790	852.6160	852.9790	0.00
31/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C007 On 31-January-37			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
31/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C226 On 25-January-23			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
31/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2021	ES33 On 04-November-21			Bond Future	11.08	77.8435	77.8294	77.8435	350.00
31/08/2021	ES33 On 03-February-22			Bond Future	11.31	78.7455	78.7309	78.7455	0.00
31/08/2021	ES33 On 05-May-22			Bond Future	11.54	75.9123	75.8975	75.9123	0.00
31/08/2021	ES33 On 04-August-22			Bond Future	11.79	76.8052	76.7900	76.8052	0.00
31/08/2021	ES42 On 04-November-21			Bond Future	11.56	76.5354	76.5180	76.5354	4,779.00
31/08/2021	ES42 On 03-February-22			Bond Future	11.77	77.4226	77.4048	77.4226	0.00
31/08/2021	ES42 On 05-May-22			Bond Future	11.99	74.0928	74.0747	74.0928	0.00
31/08/2021	ES42 On 04-August-22			Bond Future	12.21	74.9629	74.9444	74.9629	0.00
31/08/2021	GOVI On 04-November-21			GOVI	812.96	813.3280	812.9630	813.3280	986.00
31/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	845430	85	85	85	0.00
31/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	845630	85	85	85	0.00
31/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	845530	85	85	85	0.00
31/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 03-February-22			GOVI	822.17	822.5460	822.1740	822.5460	0.00
31/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	294240	30	29	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	294340	30	29	30	0.00
31/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	294140	30	29	30	0.00
31/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 05-May-22			GOVI	831.83	832.2040	831.8260	832.2040	0.00
31/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	435860	44	44	44	0.00
31/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	435960	44	44	44	0.00
31/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	435760	44	44	44	0.00
31/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 04-August-22			GOVI	841.82	842.2030	841.8200	842.2030	0.00
31/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	225500	23	23	23	0.00
31/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	225600	23	23	23	0.00
31/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	225400	23	23	23	0.00
31/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
31/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
31/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2021	IGOV On 04-November-21			Index Future	296.00	296.3020	296.0000	296.3020	475.00
31/08/2021	IGOV On 03-February-22			Index Future	299.43	299.7330	299.4270	299.7330	0.00
31/08/2021	IGOV On 05-May-22			Index Future	303.01	303.3240	303.0140	303.3240	0.00
31/08/2021	IGOV On 04-August-22			Index Future	306.73	307.0400	306.7250	307.0400	0.00
31/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
31/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
31/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
31/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
31/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
31/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	30,000.00
31/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	0.00
31/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2700	96.2700	96.2700	0.00
31/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1650	96.1650	96.1650	0.00
31/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.86	96.1400	96.1400	96.1400	0.00
31/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.01	95.9900	95.9900	95.9900	0.00
31/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.9500	95.9500	95.9500	0.00
31/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.44	95.5750	95.5650	95.5750	472.00
31/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.67	95.3300	95.3300	95.3300	0.00
31/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.96	95.0400	95.0400	95.0400	68.00
31/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.18	94.8250	94.8250	94.8250	0.00
31/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.46	94.5450	94.5450	94.5450	0.00
31/08/2021	R023 On 04-November-21			Bond Future	4.95	104.9148	104.9828	104.9148	14,628.00
31/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	152	0	0	0	0.00
31/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	145	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
31/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	139	0	0	0	0.00
31/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	209	0	0	0	0.00
31/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	202	0	0	0	0.00
31/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	196	0	0	0	0.00
31/08/2021	R023 On 03-February-22			Bond Future	5.06	106.1044	106.1729	106.1044	0.00
31/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	255	0	0	0	0.00
31/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	248	0	0	0	0.00
31/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	260	0	0	0	0.00
31/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	239	0	0	0	0.00
31/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	248	0	0	0	0.00
31/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	244	0	0	0	0.00
31/08/2021	R023 On 05-May-22			Bond Future	5.15	103.4411	103.5102	103.4411	0.00
31/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	965	1	1	1	0.00
31/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	958	1	1	1	0.00
31/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	972	1	1	1	0.00
31/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	59	0	0	0	0.00
31/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	60	0	0	0	0.00
31/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	59	0	0	0	0.00
31/08/2021	R023 On 04-August-22			Bond Future	5.28	104.6677	104.7382	104.6677	0.00
31/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	526	0	1	0	0.00
31/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	521	0	1	0	0.00
31/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	530	0	1	0	0.00
31/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	103	0	0	0	0.00
31/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	105	0	0	0	0.00
31/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	104	0	0	0	0.00
31/08/2021	R035 On 04-November-21			Bond Future	10.10	92.8625	92.8069	92.8625	77,098.00
31/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	14461	15	14	15	0.00
31/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	10314	10	10	10	0.00
31/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2441	2	2	2	782.00
31/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	20862	21	21	21	0.00
31/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	14408	14	14	14	0.00
31/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	7269	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2560	3	3	3	150.00
31/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	14513	15	15	15	0.00
31/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	6614	7	7	7	0.00
31/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	2030	2	2	2	400.00
31/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	4200	4	4	4	400.00
31/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	4101	4	4	4	0.00
31/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1994	2	2	2	350.00
31/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	827	1	1	1	350.00
31/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	1950	2	2	2	0.00
31/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	260	0	0	0	350.00
31/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	797	1	1	1	0.00
31/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	333	0	0	0	782.00
31/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	1590	2	2	2	0.00
31/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	1918	2	2	2	0.00
31/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	9	0	0	0	0.00
31/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	81	0	0	0	782.00
31/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1510	1	2	1	0.00
31/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	10	0	0	0	0.00
31/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
31/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	10	0	0	0	0.00
31/08/2021	R035 On 03-February-22			Bond Future	10.30	93.9155	93.8589	93.9155	0.00
31/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6964	7	7	7	0.00
31/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	6061	6	6	6	0.00
31/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	1253	1	1	1	683.00
31/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	2302	2	2	2	280.00
31/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	10135	10	10	10	0.00
31/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6916	7	7	7	0.00
31/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6868	7	7	7	0.00
31/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	7694	8	8	8	0.00
31/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5967	6	6	6	0.00
31/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	7158	7	7	7	0.00
31/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	4280	4	4	4	0.00
31/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	9382	9	9	9	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
31/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2813	3	3	3	200.00
31/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	3123	3	3	3	1,600.00
31/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1789	2	2	2	200.00
31/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	4115	4	4	4	0.00
31/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	6343	6	6	6	0.00
31/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2080	2	2	2	200.00
31/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4308	4	4	4	0.00
31/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1288	1	1	1	1,600.00
31/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	2766	3	3	3	0.00
31/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	614	1	1	1	280.00
31/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1002	1	1	1	200.00
31/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3047	3	3	3	0.00
31/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	889	1	1	1	683.00
31/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1070	1	1	1	0.00
31/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1058	1	1	1	0.00
31/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	522	0	1	0	1,800.00
31/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1316	1	1	1	280.00
31/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	3601	4	4	4	0.00
31/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1206	1	1	1	200.00
31/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5296	5	5	5	0.00
31/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1047	1	1	1	0.00
31/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	1991	2	2	2	683.00
31/08/2021	R035 On 05-May-22			Bond Future	10.48	90.5415	90.4841	90.5415	0.00
31/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	8336	8	8	8	0.00
31/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	8290	8	8	8	0.00
31/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	8244	8	8	8	0.00
31/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1323	1	1	1	0.00
31/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1312	1	1	1	0.00
31/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1301	1	1	1	0.00
31/08/2021	R035 On 04-August-22			Bond Future	10.68	91.5901	91.5319	91.5901	0.00
31/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	4229	4	4	4	0.00
31/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5608	6	6	6	0.00
31/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	4164	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
31/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3907	4	4	4	0.00
31/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1783	2	2	2	100.00
31/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	4196	4	4	4	0.00
31/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	3897	4	4	4	0.00
31/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4167	4	4	4	100.00
31/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	7249	7	7	7	0.00
31/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	3927	4	4	4	0.00
31/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	2881	3	3	3	100.00
31/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	3868	4	4	4	0.00
31/08/2021	R186 On 04-November-21			Bond Future	7.43	116.9088	116.8943	116.9088	65,347.00
31/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3259	3	3	3	0.00
31/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5899	6	6	6	0.00
31/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3222	3	3	3	0.00
31/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3184	3	3	3	0.00
31/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2070	2	2	2	0.00
31/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	250	0	0	0	0.00
31/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	243	0	0	0	0.00
31/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	39	0	0	0	15,177.00
31/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	237	0	0	0	0.00
31/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	547	1	1	1	15,177.00
31/08/2021	R186 On 03-February-22			Bond Future	7.62	112.9530	112.9380	112.9530	0.00
31/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1030	1	1	1	0.00
31/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1013	1	1	1	0.00
31/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1046	1	1	1	0.00
31/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2413	2	2	2	0.00
31/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2467	2	2	2	0.00
31/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2440	2	2	2	0.00
31/08/2021	R186 On 05-May-22			Bond Future	7.81	114.2808	114.2654	114.2808	0.00
31/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3215	3	3	3	0.00
31/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2142	2	2	2	435.00
31/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4171	4	4	4	0.00
31/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3188	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
31/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3243	3	3	3	0.00
31/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1038	1	1	1	435.00
31/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1213	1	1	1	0.00
31/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3227	3	3	3	0.00
31/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1237	1	1	1	0.00
31/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1873	2	2	2	0.00
31/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	882	1	1	1	435.00
31/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1225	1	1	1	0.00
31/08/2021	R186 On 04-August-22			Bond Future	8.03	110.3380	110.3223	110.3380	0.00
31/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2488	3	2	3	0.00
31/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2467	2	2	2	0.00
31/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2510	3	3	3	0.00
31/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2039	2	2	2	0.00
31/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2073	2	2	2	0.00
31/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2056	2	2	2	0.00
31/08/2021	R197 On 04-November-21			Bond Future	326.51	326.3733	326.5108	326.3733	1,274.00
31/08/2021	R197 On 03-February-22			Bond Future	322.07	321.9346	322.0725	321.9346	0.00
31/08/2021	R197 On 05-May-22			Bond Future	325.93	325.7945	325.9335	325.7945	0.00
31/08/2021	R197 On 04-August-22			Bond Future	321.60	321.4557	321.5954	321.4557	0.00
31/08/2021	R202 On 04-November-21			Bond Future	240.46	240.4399	240.4563	240.4399	8,324.00
31/08/2021	R202 On 03-February-22			Bond Future	238.88	238.8592	238.8753	238.8592	0.00
31/08/2021	R202 On 05-May-22			Bond Future	241.74	241.7228	241.7385	241.7228	0.00
31/08/2021	R202 On 04-August-22			Bond Future	240.28	240.2685	240.2838	240.2685	0.00
31/08/2021	R209 On 04-November-21			Bond Future	10.08	71.9079	71.8887	71.9079	37,291.00
31/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	11043	11	11	11	0.00
31/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	419	0	0	0	6,000.00
31/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	2238	2	2	2	0.00
31/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10997	11	11	11	0.00
31/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	10212	10	10	10	0.00
31/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	3209	3	3	3	0.00
31/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1444	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	11089	11	11	11	0.00
31/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	20	0	0	0	0.00
31/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	1938	2	2	2	3,100.00
31/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1259	1	1	1	6,500.00
31/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	35	0	0	0	9,000.00
31/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	21	0	0	0	0.00
31/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	21	0	0	0	0.00
31/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	800	1	1	1	2,900.00
31/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	3992	4	4	4	0.00
31/08/2021	R209 On 03-February-22			Bond Future	10.25	72.7236	72.7039	72.7236	0.00
31/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	5395	5	5	5	0.00
31/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	5354	5	5	5	0.00
31/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	5313	5	5	5	0.00
31/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1053	1	1	1	0.00
31/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1041	1	1	1	0.00
31/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1030	1	1	1	0.00
31/08/2021	R209 On 05-May-22			Bond Future	10.42	70.4373	70.4172	70.4373	0.00
31/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6700	7	7	7	0.00
31/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6661	7	7	7	0.00
31/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6621	7	7	7	0.00
31/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1230	1	1	1	0.00
31/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1219	1	1	1	0.00
31/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1209	1	1	1	0.00
31/08/2021	R209 On 04-August-22			Bond Future	10.59	71.2533	71.2329	71.2533	0.00
31/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3530	4	4	4	0.00
31/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3474	3	3	3	0.00
31/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3502	3	4	3	0.00
31/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3571	4	4	4	0.00
31/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	3598	4	4	4	0.00
31/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3544	4	4	4	0.00
31/08/2021	R210 On 04-November-21			Bond Future	211.38	211.2482	211.3836	211.2482	1,486.00
31/08/2021	R210 On 03-February-22			Bond Future	213.83	213.6955	213.8320	213.6955	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
31/08/2021	R210 On 05-May-22			Bond Future	213.54	213.4049	213.5424	213.4049	0.00
31/08/2021	R210 On 04-August-22			Bond Future	216.19	216.0473	216.1863	216.0473	0.00
31/08/2021	R212 On 04-November-21			Bond Future	174.96	174.9524	174.9560	174.9524	1,025.00
31/08/2021	R213 On 04-November-21			Bond Future	9.22	87.6005	87.6406	87.6005	9,895.00
31/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9759	10	10	10	0.00
31/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9712	10	10	10	0.00
31/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9806	10	10	10	0.00
31/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	29	0	0	0	0.00
31/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	28	0	0	0	0.00
31/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	27	0	0	0	0.00
31/08/2021	R213 On 03-February-22			Bond Future	9.41	88.5938	88.6341	88.5938	0.00
31/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	4192	4	4	4	0.00
31/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	4155	4	4	4	0.00
31/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4887	5	5	5	0.00
31/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2850	3	3	3	0.00
31/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	5286	5	5	5	0.00
31/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6738	7	7	7	0.00
31/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1841	2	2	2	430.00
31/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4966	5	5	5	0.00
31/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1670	2	2	2	220.00
31/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3438	3	3	3	0.00
31/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	4230	4	4	4	0.00
31/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	690	1	1	1	200.00
31/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	953	1	1	1	102.00
31/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	4305	4	4	4	0.00
31/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	7036	7	7	7	0.00
31/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	529	1	1	1	220.00
31/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1174	1	1	1	430.00
31/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	2879	3	3	3	0.00
31/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	575	1	1	1	430.00
31/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4348	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
31/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1203	1	1	1	0.00
31/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	1931	2	2	2	200.00
31/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5062	5	5	5	0.00
31/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1562	2	2	2	102.00
31/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	961	1	1	1	220.00
31/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3095	3	3	3	0.00
31/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	874	1	1	1	102.00
31/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	984	1	1	1	200.00
31/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1232	1	1	1	0.00
31/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1217	1	1	1	0.00
31/08/2021	R213 On 05-May-22			Bond Future	9.59	86.1032	86.1438	86.1032	0.00
31/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	6438	6	6	6	0.00
31/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	6476	6	6	6	0.00
31/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	6399	6	6	6	0.00
31/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1132	1	1	1	0.00
31/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1152	1	1	1	0.00
31/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1142	1	1	1	0.00
31/08/2021	R213 On 04-August-22			Bond Future	9.79	87.1042	87.1452	87.1042	0.00
31/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3565	4	4	4	0.00
31/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3538	4	4	4	0.00
31/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3510	3	4	3	0.00
31/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	2987	3	3	3	0.00
31/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3033	3	3	3	0.00
31/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3010	3	3	3	0.00
31/08/2021	R214 On 04-November-21			Bond Future	10.46	68.7098	68.6896	68.7098	17,796.00
31/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	10776	11	11	11	0.00
31/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	10731	11	11	11	0.00
31/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	10685	11	11	11	0.00
31/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	33	0	0	0	0.00
31/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	32	0	0	0	0.00
31/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	33	0	0	0	0.00
31/08/2021	R214 On 03-February-22			Bond Future	10.62	69.4889	69.4683	69.4889	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
31/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	5496	5	5	5	0.00
31/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	5455	5	5	5	0.00
31/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	5538	5	6	5	0.00
31/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1137	1	1	1	0.00
31/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1125	1	1	1	0.00
31/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1113	1	1	1	0.00
31/08/2021	R214 On 05-May-22			Bond Future	10.79	67.0261	67.0051	67.0261	0.00
31/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	6567	7	7	7	0.00
31/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	6528	6	7	6	0.00
31/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	6607	7	7	7	0.00
31/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1395	1	1	1	0.00
31/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1383	1	1	1	0.00
31/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1371	1	1	1	0.00
31/08/2021	R214 On 04-August-22			Bond Future	10.96	67.8014	67.7801	67.8014	0.00
31/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3670	4	4	4	0.00
31/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3641	4	4	4	0.00
31/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3700	4	4	4	0.00
31/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3533	3	4	3	0.00
31/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	3560	4	4	4	0.00
31/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3506	3	4	3	0.00
31/08/2021	R248 On 04-November-21			Bond Future	10.43	86.7807	86.6747	86.7807	167,943.00
31/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	15678	16	16	16	0.00
31/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	15624	16	16	16	0.00
31/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1653	2	2	2	0.00
31/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	206	0	0	0	0.00
31/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1324	1	1	1	1,050.00
31/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	15731	16	16	16	0.00
31/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3868	4	4	4	1,050.00
31/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3138	3	3	3	0.00
31/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	15	0	0	0	0.00
31/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1069	1	1	1	0.00
31/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	7097	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	16	0	0	0	0.00
31/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	2668	3	3	3	0.00
31/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	15	0	0	0	0.00
31/08/2021	R248 On 03-February-22			Bond Future	10.59	87.7646	87.6572	87.7646	0.00
31/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	7543	8	8	8	0.00
31/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	7490	7	7	7	0.00
31/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	907	1	1	1	1,300.00
31/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	7437	7	7	7	0.00
31/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2888	3	3	3	1,300.00
31/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	7302	7	7	7	0.00
31/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	3603	3	4	3	0.00
31/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1216	1	1	1	0.00
31/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1242	1	1	1	0.00
31/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1229	1	1	1	0.00
31/08/2021	R248 On 05-May-22			Bond Future	10.75	84.3815	84.2725	84.3815	0.00
31/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	8747	9	9	9	0.00
31/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	8697	9	9	9	0.00
31/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	8647	9	9	9	0.00
31/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1590	1	2	1	0.00
31/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1564	1	2	1	0.00
31/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1577	1	2	1	0.00
31/08/2021	R248 On 04-August-22			Bond Future	10.92	85.3578	85.2475	85.3578	0.00
31/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4762	5	5	5	0.00
31/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4725	5	5	5	0.00
31/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4687	5	5	5	0.00
31/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4266	4	4	4	0.00
31/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4233	4	4	4	0.00
31/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4200	4	4	4	0.00