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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	2025 On 04-November-21			Bond Future	154.97	155.0609	154.9695	155.0609	4,840.00
18/08/2021	2025 On 03-February-22			Bond Future	155.19	155.3007	155.1943	155.3007	0.00
18/08/2021	2025 On 05-May-22			Bond Future	157.06	157.1675	157.0591	157.1675	0.00
18/08/2021	2025 On 04-August-22			Bond Future	157.39	157.5144	157.3922	157.5144	0.00
18/08/2021	2029 On 04-November-21			Bond Future	113.55	113.5566	113.5545	113.5566	2,964.00
18/08/2021	2029 On 03-February-22			Bond Future	114.88	114.8798	114.8767	114.8798	0.00
18/08/2021	2029 On 05-May-22			Bond Future	115.06	115.0729	115.0605	115.0729	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
18/08/2021	2029 On 04-August-22			Bond Future	116.49	116.5006	116.4876	116.5006	0.00
18/08/2021	2030 On 04-November-21			Bond Future	9.01	96.2156	9.0102	96.2156	97,324.00
18/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8408	8	8408	8	0.00
18/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8314	8	8314	8	0.00
18/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1138	1	1138	1	300.00
18/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12265	12	12265	12	0.00
18/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1095	1	1095	1	3,250.00
18/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2670	3	2670	3	0.00
18/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5124	5	5124	5	29.00
18/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8361	8	8361	8	0.00
18/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	348	0	348	0	300.00
18/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11439	11	11439	11	0.00
18/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2326	2	2326	2	29.00
18/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2852	3	2852	3	0.00
18/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1002	1	1002	1	9,100.00
18/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1090	1	1090	1	0.00
18/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2474	3	2474	3	0.00
18/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	13	0	13	0	300.00
18/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	98	0	98	0	0.00
18/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	100	0	100	0	0.00
18/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4542	5	4542	5	0.00
18/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1287	1	1287	1	0.00
18/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2543	3	2543	3	0.00
18/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	21	0	21	0	29.00
18/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	380	0	380	0	0.00
18/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	96	0	96	0	0.00
18/08/2021	2030 On 03-February-22			Bond Future	9.20	93.3092	9.2012	93.3092	0.00
18/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3129	3	3129	3	0.00
18/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3098	3	3098	3	0.00
18/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4293	4	4293	4	0.00
18/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8655	9	8655	9	0.00
18/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3656	4	3656	4	1,000.00
18/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3161	3	3161	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
18/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2854	3	2854	3	0.00
18/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	755	1	755	1	101.00
18/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1562	2	1562	2	1,000.00
18/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3456	4	3456	4	0.00
18/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2065	2	2065	2	101.00
18/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5205	5	5205	5	0.00
18/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1848	2	1848	2	0.00
18/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	379	0	379	0	1,000.00
18/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1562	2	1562	2	0.00
18/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1275	1	1275	1	101.00
18/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1890	2	1890	2	0.00
18/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1869	2	1869	2	0.00
18/08/2021	2030 On 05-May-22			Bond Future	9.40	94.4095	9.4012	94.4095	0.00
18/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5391	5	5391	5	0.00
18/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5355	5	5355	5	0.00
18/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2713	3	2713	3	0.00
18/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1652	2	1652	2	1,800.00
18/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8629	8	8629	8	0.00
18/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1497	1	1497	1	200.00
18/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	317	0	317	0	200.00
18/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5428	5	5428	5	0.00
18/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4512	4	4512	4	0.00
18/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	945	1	945	1	1,073.00
18/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	599	1	599	1	1,800.00
18/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4330	4	4330	4	0.00
18/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4603	5	4603	5	0.00
18/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7387	8	7387	8	0.00
18/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1384	1	1384	1	0.00
18/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9446	10	9446	10	0.00
18/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	669	1	669	1	1,800.00
18/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2977	3	2977	3	1,073.00
18/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5897	6	5897	6	0.00
18/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1409	1	1409	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
18/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1743	2	1743	2	1,073.00
18/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1397	1	1397	1	200.00
18/08/2021	2030 On 04-August-22			Bond Future	9.62	91.5070	9.6163	91.5070	0.00
18/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3080	3	3080	3	0.00
18/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3055	3	3055	3	0.00
18/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3105	3	3105	3	0.00
18/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3385	4	3385	4	0.00
18/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3435	4	3435	4	0.00
18/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3410	4	3410	4	0.00
18/08/2021	2032 On 04-November-21			Bond Future	9.73	91.3293	9.7316	91.3293	123,170.00
18/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10996	11	10996	11	0.00
18/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	865	1	865	1	700.00
18/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16254	16	16254	16	0.00
18/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10897	11	10897	11	0.00
18/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2223	2	2223	2	700.00
18/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10946	11	10946	11	0.00
18/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	55	0	55	0	0.00
18/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	2	0	2	0	700.00
18/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1633	2	1633	2	0.00
18/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	57	0	57	0	0.00
18/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3331	3	3331	3	0.00
18/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	56	0	56	0	0.00
18/08/2021	2032 On 03-February-22			Bond Future	9.93	92.3716	9.9272	92.3716	0.00
18/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4476	5	4476	5	0.00
18/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4515	5	4515	5	0.00
18/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	526	1	526	1	198.00
18/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3373	3	3373	3	0.00
18/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	824	1	824	1	97.00
18/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6614	7	6614	7	0.00
18/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4129	4	4129	4	0.00
18/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1824	2	1824	2	210.00
18/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4398	4	4398	4	0.00
18/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4437	4	4437	4	0.00

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18/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5369	5	5369	5	0.00
18/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2338	2	2338	2	0.00
18/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1724	2	1724	2	400.00
18/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7413	7	7413	7	0.00
18/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4834	5	4834	5	0.00
18/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1399	1	1399	1	210.00
18/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	732	1	732	1	210.00
18/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3027	3	3027	3	198.00
18/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6750	7	6750	7	0.00
18/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1216	1	1216	1	97.00
18/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1701	2	1701	2	400.00
18/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3787	4	3787	4	0.00
18/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1559	2	1559	2	0.00
18/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1576	2	1576	2	0.00
18/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1526	2	1526	2	198.00
18/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3646	4	3646	4	0.00
18/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	889	1	889	1	400.00
18/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2139	2	2139	2	97.00
18/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5592	6	5592	6	0.00
18/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1542	2	1542	2	0.00
18/08/2021	2032 On 05-May-22			Bond Future	10.13	89.3141	10.1279	89.3141	0.00
18/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6415	6	6415	6	0.00
18/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6335	6	6335	6	0.00
18/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1758	2	1758	2	780.00
18/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3340	3	3340	3	780.00
18/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6375	6	6375	6	0.00
18/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6983	7	6983	7	0.00
18/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1273	1	1273	1	780.00
18/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1448	1	1448	1	0.00
18/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1461	1	1461	1	0.00
18/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3045	3	3045	3	0.00
18/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4941	5	4941	5	0.00
18/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1436	1	1436	1	0.00

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18/08/2021	2032 On 04-August-22			Bond Future	10.34	90.3525	10.3366	90.3525	0.00
18/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3349	3	3349	3	0.00
18/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3322	3	3322	3	0.00
18/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3376	3	3376	3	0.00
18/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4078	4	4078	4	0.00
18/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4049	4	4049	4	0.00
18/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4020	4	4020	4	0.00
18/08/2021	2033 On 04-November-21			Bond Future	106.91	106.7961	106.9088	106.7961	8,979.00
18/08/2021	2033 On 03-February-22			Bond Future	108.15	108.0405	108.1535	108.0405	0.00
18/08/2021	2033 On 05-May-22			Bond Future	108.18	108.0724	108.1766	108.0724	0.00
18/08/2021	2033 On 04-August-22			Bond Future	109.52	109.4132	109.5183	109.4132	0.00
18/08/2021	2037 On 04-November-21			Bond Future	10.61	86.4814	10.6074	86.4814	126,581.00
18/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12918	13	12918	13	0.00
18/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12867	13	12867	13	0.00
18/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12968	13	12968	13	0.00
18/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10265	10	10265	10	0.00
18/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6063	6	6063	6	600.00
18/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	134	0	134	0	600.00
18/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	536	1	536	1	0.00
18/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	45	0	45	0	0.00
18/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	46	0	46	0	0.00
18/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	43	0	43	0	0.00
18/08/2021	2037 On 03-February-22			Bond Future	10.80	83.2137	10.8007	83.2137	0.00
18/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5644	6	5644	6	0.00
18/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5600	5	5600	5	0.00
18/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5556	5	5556	5	0.00
18/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1516	1	1516	1	0.00
18/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1546	2	1546	2	0.00
18/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1531	1	1531	1	0.00
18/08/2021	2037 On 05-May-22			Bond Future	11.00	84.1951	10.9990	84.1951	0.00
18/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6793	7	6793	7	0.00
18/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6751	7	6751	7	0.00
18/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6708	7	6708	7	0.00

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18/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1791	2	1791	2	0.00
18/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1820	2	1820	2	0.00
18/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1806	2	1806	2	0.00
18/08/2021	2037 On 04-August-22			Bond Future	11.21	80.9170	11.2092	80.9170	0.00
18/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1421	1	1421	1	50.00
18/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3240	3	3240	3	0.00
18/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4804	5	4804	5	0.00
18/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3212	3	3212	3	0.00
18/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3185	3	3185	3	0.00
18/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5152	5	5152	5	0.00
18/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5082	5	5082	5	0.00
18/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3542	4	3542	4	50.00
18/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8570	9	8570	9	0.00
18/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5117	5	5117	5	50.00
18/08/2021	2038 On 04-November-21			Bond Future	119.24	119.7757	119.2374	119.7757	7,634.00
18/08/2021	2038 On 03-February-22			Bond Future	118.85	119.4086	118.8487	119.4086	0.00
18/08/2021	2038 On 05-May-22			Bond Future	120.28	120.8442	120.2768	120.8442	0.00
18/08/2021	2038 On 04-August-22			Bond Future	119.95	120.5403	119.9522	120.5403	0.00
18/08/2021	2040 On 04-November-21			Bond Future	10.74	88.5786	10.7384	88.5786	88,052.00
18/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13468	13	13468	13	0.00
18/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13363	13	13363	13	0.00
18/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13416	13	13416	13	0.00
18/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	58	0	58	0	0.00
18/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	59	0	59	0	0.00
18/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	56	0	56	0	0.00
18/08/2021	2040 On 03-February-22			Bond Future	10.93	85.0846	10.9268	85.0846	0.00
18/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5899	6	5899	6	0.00
18/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5853	6	5853	6	0.00
18/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5946	6	5946	6	0.00
18/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1609	2	1609	2	0.00
18/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1593	2	1593	2	0.00
18/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1577	2	1577	2	0.00
18/08/2021	2040 On 05-May-22			Bond Future	11.12	86.0881	11.1196	86.0881	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
18/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6964	7	6964	7	0.00
18/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6919	7	6919	7	0.00
18/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	726	1	726	1	1,200.00
18/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7009	7	7009	7	0.00
18/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2096	2	2096	2	1,200.00
18/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12238	12	12238	12	0.00
18/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	815	1	815	1	1,200.00
18/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1919	2	1919	2	0.00
18/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5899	6	5899	6	0.00
18/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1934	2	1934	2	0.00
18/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1950	2	1950	2	0.00
18/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10168	10	10168	10	0.00
18/08/2021	2040 On 04-August-22			Bond Future	11.32	82.5813	11.3238	82.5813	0.00
18/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3519	3	3519	3	0.00
18/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3489	3	3489	3	0.00
18/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3549	3	3549	3	0.00
18/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5357	5	5357	5	0.00
18/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5431	5	5431	5	0.00
18/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5394	5	5394	5	0.00
18/08/2021	2044 On 04-November-21			Bond Future	10.80	85.2443	10.7965	85.2443	61,960.00
18/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13123	13	13123	13	0.00
18/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13071	13	13071	13	0.00
18/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13175	13	13175	13	0.00
18/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	68	0	68	0	0.00
18/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	72	0	72	0	0.00
18/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	70	0	70	0	0.00
18/08/2021	2044 On 03-February-22			Bond Future	10.98	81.8373	10.9765	81.8373	0.00
18/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5869	6	5869	6	0.00
18/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5822	6	5822	6	0.00
18/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5775	6	5775	6	0.00
18/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1678	2	1678	2	0.00
18/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1661	2	1661	2	0.00
18/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1644	2	1644	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
18/08/2021	2044 On 05-May-22			Bond Future	11.16	82.8026	11.1603	82.8026	0.00
18/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6931	7	6931	7	0.00
18/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6886	7	6886	7	0.00
18/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6841	7	6841	7	0.00
18/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2013	2	2013	2	0.00
18/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1997	2	1997	2	0.00
18/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1981	2	1981	2	0.00
18/08/2021	2044 On 04-August-22			Bond Future	11.35	79.3827	11.3546	79.3827	0.00
18/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3617	4	3617	4	0.00
18/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3586	4	3586	4	0.00
18/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3556	4	3556	4	0.00
18/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5400	5	5400	5	0.00
18/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5363	5	5363	5	0.00
18/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5325	5	5325	5	0.00
18/08/2021	2046 On 04-November-21			Bond Future	106.62	106.3418	106.6203	106.3418	18,100.00
18/08/2021	2046 On 03-February-22			Bond Future	107.86	107.5810	107.8618	107.5810	0.00
18/08/2021	2046 On 05-May-22			Bond Future	107.28	107.0078	107.2778	107.0078	0.00
18/08/2021	2046 On 04-August-22			Bond Future	108.61	108.3358	108.6086	108.3358	0.00
18/08/2021	2050 On 04-November-21			Bond Future	109.67	109.8711	109.6750	109.8711	10,845.00
18/08/2021	2050 On 03-February-22			Bond Future	108.98	109.1924	108.9761	109.1924	0.00
18/08/2021	2050 On 05-May-22			Bond Future	110.29	110.5050	110.2856	110.5050	0.00
18/08/2021	2050 On 04-August-22			Bond Future	109.64	109.8732	109.6370	109.8732	0.00
18/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	AL37 On 04-November-21			Index Future	809.43	807.7020	809.4290	807.7020	0.00
18/08/2021	AL37 On 03-February-22			Index Future	818.65	816.9100	818.6540	816.9100	0.00
18/08/2021	AL37 On 05-May-22			Index Future	828.29	826.5290	828.2930	826.5290	0.00
18/08/2021	AL37 On 04-August-22			Index Future	838.27	836.4820	838.2650	836.4820	0.00
18/08/2021	AL7T On 04-November-21			Index Future	925.15	924.3740	925.1470	924.3740	0.00
18/08/2021	AL7T On 03-February-22			Index Future	935.69	934.9120	935.6910	934.9120	0.00
18/08/2021	AL7T On 05-May-22			Index Future	946.71	945.9210	946.7080	945.9210	0.00
18/08/2021	AL7T On 04-August-22			Index Future	958.11	957.3110	958.1060	957.3110	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
18/08/2021	ALBI On 04-November-21			Index Future	812.43	811.8240	812.4300	811.8240	119.00
18/08/2021	ALBI On 03-February-22			Index Future	821.69	821.0790	821.6900	821.0790	0.00
18/08/2021	ALBI On 05-May-22			Index Future	831.36	830.7480	831.3640	830.7480	0.00
18/08/2021	ALBI On 04-August-22			Index Future	841.37	840.7510	841.3730	840.7510	0.00
18/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	CS26 On 02-April-26			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
18/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2021	ES33 On 04-November-21			Bond Future	11.33	76.4197	11.3323	76.4197	350.00
18/08/2021	ES33 On 03-February-22			Bond Future	11.57	77.3103	11.5747	77.3103	0.00
18/08/2021	ES33 On 05-May-22			Bond Future	11.82	74.4626	11.8190	74.4626	0.00
18/08/2021	ES33 On 04-August-22			Bond Future	12.07	75.3391	12.0740	75.3391	0.00
18/08/2021	ES42 On 04-November-21			Bond Future	11.86	74.6360	11.8620	74.6360	4,779.00
18/08/2021	ES42 On 03-February-22			Bond Future	12.08	75.5063	12.0847	75.5063	0.00
18/08/2021	ES42 On 05-May-22			Bond Future	12.32	72.1560	12.3170	72.1560	0.00
18/08/2021	ES42 On 04-August-22			Bond Future	12.55	73.0040	12.5529	73.0040	0.00
18/08/2021	GOVI On 04-November-21			GOVI	802.47	801.8480	802.4660	801.8480	984.00
18/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	740460	73	740460	73	0.00
18/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	740560	73	740560	73	0.00
18/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	740660	73	740660	73	0.00
18/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 03-February-22			GOVI	811.61	810.9890	811.6120	810.9890	0.00
18/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	188620	18	188620	18	0.00
18/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	188720	18	188720	18	0.00
18/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	188520	18	188520	18	0.00
18/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 05-May-22			GOVI	821.17	820.5390	821.1680	820.5390	0.00
18/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	329280	32	329280	32	0.00
18/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	329380	32	329380	32	0.00
18/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	329180	32	329180	32	0.00
18/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 04-August-22			GOVI	831.05	830.4190	831.0540	830.4190	0.00
18/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	117840	11	117840	11	0.00
18/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	117940	11	117940	11	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
18/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	117740	11	117740	11	0.00
18/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
18/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
18/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2021	IGOV On 04-November-21			Index Future	293.86	293.9480	293.8640	293.9480	475.00
18/08/2021	IGOV On 03-February-22			Index Future	297.29	297.3710	297.2850	297.3710	0.00
18/08/2021	IGOV On 05-May-22			Index Future	300.86	300.9440	300.8560	300.9440	0.00
18/08/2021	IGOV On 04-August-22			Index Future	304.55	304.6380	304.5490	304.6380	0.00
18/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
18/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
18/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
18/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
18/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.74	96.2400	3.7400	96.2400	0.00
18/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.79	96.1900	3.7900	96.1900	0.00
18/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.0450	3.9050	96.0450	0.00
18/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.97	95.9900	3.9700	95.9900	0.00
18/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.25	4.2500	4.2500	4.2500	0.00
18/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.7600	4.1700	95.7600	0.00
18/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.59	95.3450	4.5850	95.3450	471.00
18/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.86	95.1100	4.8600	95.1100	0.00
18/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.10	94.8150	5.1000	94.8150	0.00
18/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.34	94.6150	5.3350	94.6150	0.00
18/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.55	94.4350	5.5500	94.4350	0.00
18/08/2021	R023 On 04-November-21			Bond Future	5.12	104.7146	5.1236	104.7146	13,165.00
18/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	80	0	80	0	0.00
18/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	76	0	76	0	0.00
18/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	71	0	71	0	0.00
18/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	358	0	358	0	0.00
18/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	349	0	349	0	0.00
18/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	341	0	341	0	0.00
18/08/2021	R023 On 03-February-22			Bond Future	5.27	105.9091	5.2655	105.9091	0.00
18/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	178	0	178	0	0.00
18/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	173	0	173	0	0.00
18/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	182	0	182	0	0.00
18/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	374	0	374	0	0.00
18/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	386	0	386	0	0.00
18/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	380	0	380	0	0.00
18/08/2021	R023 On 05-May-22			Bond Future	5.42	103.2471	5.4213	103.2471	0.00
18/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	790	1	790	1	0.00
18/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	783	1	783	1	0.00
18/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	797	1	797	1	0.00
18/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	96	0	96	0	0.00
18/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	98	0	98	0	0.00
18/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	97	0	97	0	0.00
18/08/2021	R023 On 04-August-22			Bond Future	5.66	104.4721	5.6642	104.4721	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
18/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	387	0	387	0	0.00
18/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	383	0	383	0	0.00
18/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	391	0	391	0	0.00
18/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	178	0	178	0	0.00
18/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	181	0	181	0	0.00
18/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	180	0	180	0	0.00
18/08/2021	R035 On 04-November-21			Bond Future	10.35	91.0909	10.3478	91.0909	81,384.00
18/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12865	13	12865	13	0.00
18/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8818	9	8818	9	0.00
18/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1757	2	1757	2	782.00
18/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19231	19	19231	19	0.00
18/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5938	6	5938	6	0.00
18/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12813	13	12813	13	0.00
18/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12916	13	12916	13	0.00
18/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5330	5	5330	5	0.00
18/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1437	1	1437	1	400.00
18/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3183	3	3183	3	400.00
18/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3099	3	3099	3	0.00
18/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1409	1	1409	1	350.00
18/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1457	1	1457	1	350.00
18/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2998	3	2998	3	0.00
18/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	561	1	561	1	350.00
18/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1413	1	1413	1	0.00
18/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	681	1	681	1	782.00
18/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2539	3	2539	3	0.00
18/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2957	3	2957	3	0.00
18/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	45	0	45	0	0.00
18/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	217	0	217	0	782.00
18/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	48	0	48	0	0.00
18/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	1	0	400.00
18/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	47	0	47	0	0.00
18/08/2021	R035 On 03-February-22			Bond Future	10.55	92.1300	10.5490	92.1300	0.00
18/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5765	6	5765	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
18/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	869	1	869	1	683.00
18/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4936	5	4936	5	0.00
18/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1712	2	1712	2	280.00
18/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8750	9	8750	9	0.00
18/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5720	6	5720	6	0.00
18/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5676	6	5676	6	0.00
18/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6442	6	6442	6	0.00
18/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2399	2	2399	2	1,600.00
18/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4852	5	4852	5	0.00
18/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5944	6	5944	6	0.00
18/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3374	3	3374	3	0.00
18/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8033	8	8033	8	0.00
18/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2139	2	2139	2	200.00
18/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1809	2	1809	2	1,600.00
18/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3687	4	3687	4	0.00
18/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	910	1	910	1	280.00
18/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1433	1	1433	1	200.00
18/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4019	4	4019	4	0.00
18/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1282	1	1282	1	683.00
18/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1523	1	1523	1	0.00
18/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1508	1	1508	1	0.00
18/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	783	1	783	1	1,800.00
18/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1846	2	1846	2	280.00
18/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4657	5	4657	5	0.00
18/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1493	1	1493	1	0.00
18/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2730	3	2730	3	683.00
18/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6557	7	6557	7	0.00
18/08/2021	R035 On 05-May-22			Bond Future	10.75	88.7382	10.7473	88.7382	0.00
18/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7076	7	7076	7	0.00
18/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7033	7	7033	7	0.00
18/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6990	7	6990	7	0.00
18/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1731	2	1731	2	0.00
18/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1717	2	1717	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
18/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1703	2	1703	2	0.00
18/08/2021	R035 On 04-August-22			Bond Future	10.96	89.7669	10.9557	89.7669	0.00
18/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3477	3	3477	3	0.00
18/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4686	5	4686	5	0.00
18/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3448	3	3448	3	0.00
18/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3419	3	3419	3	0.00
18/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3194	3	3194	3	0.00
18/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1411	1	1411	1	100.00
18/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5135	5	5135	5	100.00
18/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8558	9	8558	9	0.00
18/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4862	5	4862	5	0.00
18/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3640	4	3640	4	100.00
18/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4829	5	4829	5	0.00
18/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4796	5	4796	5	0.00
18/08/2021	R186 On 04-November-21			Bond Future	7.45	116.5537	7.4469	116.5537	73,171.00
18/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3273	3	3273	3	0.00
18/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5854	6	5854	6	0.00
18/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3237	3	3237	3	0.00
18/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3201	3	3201	3	0.00
18/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2121	2	2121	2	0.00
18/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	341	0	341	0	0.00
18/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	333	0	333	0	0.00
18/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	69	0	69	0	15,177.00
18/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	326	0	326	0	0.00
18/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	673	1	673	1	15,177.00
18/08/2021	R186 On 03-February-22			Bond Future	7.63	112.6016	7.6323	112.6016	0.00
18/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1068	1	1068	1	0.00
18/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1052	1	1052	1	0.00
18/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1085	1	1085	1	0.00
18/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2519	3	2519	3	0.00
18/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2574	3	2574	3	0.00
18/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2546	3	2546	3	0.00
18/08/2021	R186 On 05-May-22			Bond Future	7.83	113.9292	7.8297	113.9292	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
18/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3171	3	3171	3	0.00
18/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3144	3	3144	3	0.00
18/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4119	4	4119	4	0.00
18/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2121	2	2121	2	435.00
18/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3198	3	3198	3	0.00
18/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1015	1	1015	1	435.00
18/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1234	1	1234	1	0.00
18/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3270	3	3270	3	0.00
18/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	896	1	896	1	435.00
18/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1259	1	1259	1	0.00
18/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1917	2	1917	2	0.00
18/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1246	1	1246	1	0.00
18/08/2021	R186 On 04-August-22			Bond Future	8.04	109.9847	8.0434	109.9847	0.00
18/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2497	2	2497	2	0.00
18/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2476	2	2476	2	0.00
18/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2518	2	2518	2	0.00
18/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2112	2	2112	2	0.00
18/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2146	2	2146	2	0.00
18/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2128	2	2128	2	0.00
18/08/2021	R197 On 04-November-21			Bond Future	326.07	326.0538	326.0671	326.0538	1,274.00
18/08/2021	R197 On 03-February-22			Bond Future	321.65	321.7092	321.6470	321.7092	0.00
18/08/2021	R197 On 05-May-22			Bond Future	325.51	325.5769	325.5123	325.5769	0.00
18/08/2021	R197 On 04-August-22			Bond Future	321.18	321.3013	321.1803	321.3013	0.00
18/08/2021	R202 On 04-November-21			Bond Future	237.71	237.3519	237.7116	237.3519	9,579.00
18/08/2021	R202 On 03-February-22			Bond Future	236.11	235.7919	236.1149	235.7919	0.00
18/08/2021	R202 On 05-May-22			Bond Future	238.95	238.6264	238.9521	238.6264	0.00
18/08/2021	R202 On 04-August-22			Bond Future	237.47	237.1703	237.4703	237.1703	0.00
18/08/2021	R209 On 04-November-21			Bond Future	10.33	70.4122	10.3302	70.4122	37,855.00
18/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9658	10	9658	10	0.00
18/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	253	0	253	0	6,000.00
18/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9703	10	9703	10	0.00
18/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9613	10	9613	10	0.00
18/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8842	9	8842	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
18/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2368	2	2368	2	0.00
18/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	988	1	988	1	0.00
18/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2924	3	2924	3	3,100.00
18/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	108	0	108	0	9,000.00
18/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	77	0	77	0	0.00
18/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	78	0	78	0	0.00
18/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	80	0	80	0	0.00
18/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1401	1	1401	1	9,400.00
18/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5268	5	5268	5	0.00
18/08/2021	R209 On 03-February-22			Bond Future	10.51	71.2157	10.5054	71.2157	0.00
18/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4377	4	4377	4	0.00
18/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4339	4	4339	4	0.00
18/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4302	4	4302	4	0.00
18/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1497	2	1497	2	0.00
18/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1481	2	1481	2	0.00
18/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1466	2	1466	2	0.00
18/08/2021	R209 On 05-May-22			Bond Future	10.68	68.9140	10.6833	68.9140	0.00
18/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5612	6	5612	6	0.00
18/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5575	6	5575	6	0.00
18/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5538	6	5538	6	0.00
18/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1616	2	1616	2	0.00
18/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1603	2	1603	2	0.00
18/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1589	2	1589	2	0.00
18/08/2021	R209 On 04-August-22			Bond Future	10.87	69.7132	10.8663	69.7132	0.00
18/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2825	3	2825	3	0.00
18/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2775	3	2775	3	0.00
18/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2800	3	2800	3	0.00
18/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4354	4	4354	4	0.00
18/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4385	4	4385	4	0.00
18/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4324	4	4324	4	0.00
18/08/2021	R210 On 04-November-21			Bond Future	210.13	210.1403	210.1313	210.1403	1,486.00
18/08/2021	R210 On 03-February-22			Bond Future	212.58	212.5890	212.5779	212.5890	0.00
18/08/2021	R210 On 05-May-22			Bond Future	212.28	212.3151	212.2824	212.3151	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
18/08/2021	R210 On 04-August-22			Bond Future	214.92	214.9495	214.9154	214.9495	0.00
18/08/2021	R212 On 04-November-21			Bond Future	175.03	175.0501	175.0342	175.0501	1,025.00
18/08/2021	R213 On 04-November-21			Bond Future	9.39	86.6206	9.3902	86.6206	9,684.00
18/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8876	9	8876	9	0.00
18/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8829	9	8829	9	0.00
18/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8922	9	8922	9	0.00
18/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	71	0	71	0	0.00
18/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	69	0	69	0	0.00
18/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	67	0	67	0	0.00
18/08/2021	R213 On 03-February-22			Bond Future	9.58	87.6087	9.5820	87.6087	0.00
18/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3692	4	3692	4	0.00
18/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3657	4	3657	4	0.00
18/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4333	4	4333	4	0.00
18/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2451	2	2451	2	0.00
18/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4704	5	4704	5	0.00
18/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6069	6	6069	6	0.00
18/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1536	2	1536	2	430.00
18/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4407	4	4407	4	0.00
18/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1390	1	1390	1	220.00
18/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2996	3	2996	3	0.00
18/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3726	4	3726	4	0.00
18/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	578	1	578	1	200.00
18/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	795	1	795	1	102.00
18/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3796	4	3796	4	0.00
18/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6352	6	6352	6	0.00
18/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	774	1	774	1	220.00
18/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1595	2	1595	2	430.00
18/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3504	4	3504	4	0.00
18/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	836	1	836	1	430.00
18/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5120	5	5120	5	0.00
18/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1629	2	1629	2	0.00
18/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2461	3	2461	3	200.00
18/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5881	6	5881	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
18/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2050	2	2050	2	102.00
18/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1332	1	1332	1	220.00
18/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3745	4	3745	4	0.00
18/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1222	1	1222	1	102.00
18/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1360	1	1360	1	200.00
18/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1664	2	1664	2	0.00
18/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1646	2	1646	2	0.00
18/08/2021	R213 On 05-May-22			Bond Future	9.77	85.1094	9.7723	85.1094	0.00
18/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5790	6	5790	6	0.00
18/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5826	6	5826	6	0.00
18/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5753	6	5753	6	0.00
18/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1420	1	1420	1	0.00
18/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1444	1	1444	1	0.00
18/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1432	1	1432	1	0.00
18/08/2021	R213 On 04-August-22			Bond Future	9.97	86.1002	9.9732	86.1002	0.00
18/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3122	3	3122	3	0.00
18/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3095	3	3095	3	0.00
18/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3068	3	3068	3	0.00
18/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3491	4	3491	4	0.00
18/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3540	4	3540	4	0.00
18/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3515	4	3515	4	0.00
18/08/2021	R214 On 04-November-21			Bond Future	10.75	66.9065	10.7488	66.9065	18,091.00
18/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9112	9	9112	9	0.00
18/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9068	9	9068	9	0.00
18/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9024	9	9024	9	0.00
18/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	117	0	117	0	0.00
18/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	112	0	112	0	0.00
18/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	114	0	114	0	0.00
18/08/2021	R214 On 03-February-22			Bond Future	10.93	67.6697	10.9262	67.6697	0.00
18/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4298	4	4298	4	0.00
18/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4262	4	4262	4	0.00
18/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4335	4	4335	4	0.00
18/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1704	2	1704	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
18/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1687	2	1687	2	0.00
18/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1670	2	1670	2	0.00
18/08/2021	R214 On 05-May-22			Bond Future	11.10	65.1878	11.0998	65.1878	0.00
18/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5386	5	5386	5	0.00
18/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5350	5	5350	5	0.00
18/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5422	5	5422	5	0.00
18/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1995	2	1995	2	0.00
18/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1980	2	1980	2	0.00
18/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1965	2	1965	2	0.00
18/08/2021	R214 On 04-August-22			Bond Future	11.28	65.9425	11.2807	65.9425	0.00
18/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2876	3	2876	3	0.00
18/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2851	3	2851	3	0.00
18/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2901	3	2901	3	0.00
18/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4537	5	4537	5	0.00
18/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4569	5	4569	5	0.00
18/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4506	4	4506	4	0.00
18/08/2021	R248 On 04-November-21			Bond Future	10.71	84.5175	10.7117	84.5175	167,643.00
18/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13578	14	13578	14	0.00
18/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13525	14	13525	14	0.00
18/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1073	1	1073	1	0.00
18/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	121	0	121	0	0.00
18/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	847	1	847	1	1,050.00
18/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2763	3	2763	3	1,050.00
18/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13630	14	13630	14	0.00
18/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	60	0	60	0	0.00
18/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2111	2	2111	2	0.00
18/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4808	5	4808	5	0.00
18/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9158	9	9158	9	0.00
18/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	63	0	63	0	0.00
18/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4234	4	4234	4	0.00
18/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	62	0	62	0	0.00
18/08/2021	R248 On 03-February-22			Bond Future	10.89	85.4817	10.8869	85.4817	0.00
18/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6116	6	6116	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
18/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6069	6	6069	6	0.00
18/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6021	6	6021	6	0.00
18/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2107	2	2107	2	1,300.00
18/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	616	1	616	1	1,300.00
18/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4987	5	4987	5	0.00
18/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9177	9	9177	9	0.00
18/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1955	2	1955	2	0.00
18/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1992	2	1992	2	0.00
18/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1974	2	1974	2	0.00
18/08/2021	R248 On 05-May-22			Bond Future	11.06	82.0745	11.0584	82.0745	0.00
18/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7262	7	7262	7	0.00
18/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7216	7	7216	7	0.00
18/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7171	7	7171	7	0.00
18/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2302	2	2302	2	0.00
18/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2268	2	2268	2	0.00
18/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2285	2	2285	2	0.00
18/08/2021	R248 On 04-August-22			Bond Future	11.24	83.0250	11.2372	83.0250	0.00
18/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3869	4	3869	4	0.00
18/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3836	4	3836	4	0.00
18/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3803	4	3803	4	0.00
18/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5596	5	5596	5	0.00
18/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5558	5	5558	5	0.00
18/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5520	5	5520	5	0.00