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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
20/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	2025 On 04-November-21			Bond Future	154.91	154.9392	154.9089	154.9392	4,840.00
20/08/2021	2025 On 03-February-22			Bond Future	155.13	155.1632	155.1303	155.1632	0.00
20/08/2021	2025 On 05-May-22			Bond Future	156.99	157.0272	156.9938	157.0272	0.00
20/08/2021	2025 On 04-August-22			Bond Future	157.33	157.3598	157.3259	157.3598	0.00
20/08/2021	2029 On 04-November-21			Bond Future	113.59	113.6333	113.5929	113.6333	2,964.00
20/08/2021	2029 On 03-February-22			Bond Future	114.91	114.9560	114.9148	114.9560	0.00
20/08/2021	2029 On 05-May-22			Bond Future	115.10	115.1407	115.0976	115.1407	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
20/08/2021	2029 On 04-August-22			Bond Future	116.52	116.5685	116.5249	116.5685	0.00
20/08/2021	2030 On 04-November-21			Bond Future	9.10	96.0048	9.0994	96.0048	97,591.00
20/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	7934	8	7934	8	0.00
20/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7841	8	7841	8	0.00
20/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	939	1	939	1	300.00
20/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11777	12	11777	12	0.00
20/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	901	1	901	1	3,250.00
20/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2341	2	2341	2	0.00
20/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4698	5	4698	5	29.00
20/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7888	8	7888	8	0.00
20/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	264	0	264	0	300.00
20/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	10953	11	10953	11	0.00
20/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2019	2	2019	2	29.00
20/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2512	3	2512	3	0.00
20/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1152	1	1152	1	9,100.00
20/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1251	1	1251	1	0.00
20/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2764	3	2764	3	0.00
20/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	15	0	15	0	300.00
20/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	115	0	115	0	0.00
20/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	117	0	117	0	0.00
20/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4948	5	4948	5	0.00
20/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1470	1	1470	1	0.00
20/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2838	3	2838	3	0.00
20/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	25	0	25	0	29.00
20/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	443	0	443	0	0.00
20/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	113	0	113	0	0.00
20/08/2021	2030 On 03-February-22			Bond Future	9.29	93.0948	9.2947	93.0948	0.00
20/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2828	3	2828	3	0.00
20/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2798	3	2798	3	0.00
20/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	3941	4	3941	4	0.00
20/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8206	8	8206	8	0.00
20/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3329	3	3329	3	1,000.00
20/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	2858	3	2858	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
20/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2567	3	2567	3	0.00
20/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	636	1	636	1	101.00
20/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1364	1	1364	1	1,000.00
20/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3755	4	3755	4	0.00
20/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2275	2	2275	2	101.00
20/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5583	6	5583	6	0.00
20/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2041	2	2041	2	0.00
20/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	427	0	427	0	1,000.00
20/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1732	2	1732	2	0.00
20/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1419	1	1419	1	101.00
20/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2086	2	2086	2	0.00
20/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2064	2	2064	2	0.00
20/08/2021	2030 On 05-May-22			Bond Future	9.50	94.1919	9.4992	94.1919	0.00
20/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5026	5	5026	5	0.00
20/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	4991	5	4991	5	0.00
20/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2458	3	2458	3	0.00
20/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1466	2	1466	2	1,800.00
20/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8198	8	8198	8	0.00
20/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1323	1	1323	1	200.00
20/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	265	0	265	0	200.00
20/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5062	5	5062	5	0.00
20/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4175	4	4175	4	0.00
20/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	819	1	819	1	1,073.00
20/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	511	1	511	1	1,800.00
20/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4647	5	4647	5	0.00
20/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4932	5	4932	5	0.00
20/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7801	8	7801	8	0.00
20/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1521	1	1521	1	0.00
20/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9896	10	9896	10	0.00
20/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	739	1	739	1	1,800.00
20/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3224	3	3224	3	1,073.00
20/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6274	6	6274	6	0.00
20/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1547	2	1547	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
20/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1908	2	1908	2	1,073.00
20/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1534	2	1534	2	200.00
20/08/2021	2030 On 04-August-22			Bond Future	9.72	91.2862	9.7193	91.2862	0.00
20/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2822	3	2822	3	0.00
20/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2798	3	2798	3	0.00
20/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2846	3	2846	3	0.00
20/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3635	4	3635	4	0.00
20/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3687	4	3687	4	0.00
20/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3661	4	3661	4	0.00
20/08/2021	2032 On 04-November-21			Bond Future	9.79	90.9462	9.7893	90.9462	123,319.00
20/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10653	11	10653	11	0.00
20/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	744	1	744	1	700.00
20/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15907	16	15907	16	0.00
20/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10554	11	10554	11	0.00
20/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2009	2	2009	2	700.00
20/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10603	11	10603	11	0.00
20/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	59	0	59	0	0.00
20/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	2	0	2	0	700.00
20/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1766	2	1766	2	0.00
20/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	61	0	61	0	0.00
20/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3557	4	3557	4	0.00
20/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	60	0	60	0	0.00
20/08/2021	2032 On 03-February-22			Bond Future	9.99	91.9829	9.9875	91.9829	0.00
20/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4226	4	4226	4	0.00
20/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4264	4	4264	4	0.00
20/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	461	0	461	0	198.00
20/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3154	3	3154	3	0.00
20/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	733	1	733	1	97.00
20/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6323	6	6323	6	0.00
20/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3888	4	3888	4	0.00
20/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1671	2	1671	2	210.00
20/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4150	4	4150	4	0.00
20/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5099	5	5099	5	0.00

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20/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4188	4	4188	4	0.00
20/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2159	2	2159	2	0.00
20/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1576	2	1576	2	400.00
20/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7111	7	7111	7	0.00
20/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4575	5	4575	5	0.00
20/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1491	2	1491	2	210.00
20/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	782	1	782	1	210.00
20/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3200	3	3200	3	198.00
20/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7037	7	7037	7	0.00
20/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1662	2	1662	2	0.00
20/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1298	1	1298	1	97.00
20/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1811	2	1811	2	400.00
20/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3990	4	3990	4	0.00
20/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1680	2	1680	2	0.00
20/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1626	2	1626	2	198.00
20/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3844	4	3844	4	0.00
20/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	950	1	950	1	400.00
20/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2272	2	2272	2	97.00
20/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5853	6	5853	6	0.00
20/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1644	2	1644	2	0.00
20/08/2021	2032 On 05-May-22			Bond Future	10.19	88.9202	10.1908	88.9202	0.00
20/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6144	6	6144	6	0.00
20/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6065	6	6065	6	0.00
20/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1624	2	1624	2	780.00
20/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3142	3	3142	3	780.00
20/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6104	6	6104	6	0.00
20/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6702	7	6702	7	0.00
20/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1348	1	1348	1	780.00
20/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1533	2	1533	2	0.00
20/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1546	2	1546	2	0.00
20/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3203	3	3203	3	0.00
20/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5163	5	5163	5	0.00
20/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1520	2	1520	2	0.00

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20/08/2021	2032 On 04-August-22			Bond Future	10.40	89.9532	10.4023	89.9532	0.00
20/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3164	3	3164	3	0.00
20/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3138	3	3138	3	0.00
20/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3190	3	3190	3	0.00
20/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4255	4	4255	4	0.00
20/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4225	4	4225	4	0.00
20/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4196	4	4196	4	0.00
20/08/2021	2033 On 04-November-21			Bond Future	107.23	107.0180	107.2349	107.0180	8,979.00
20/08/2021	2033 On 03-February-22			Bond Future	108.48	108.2636	108.4828	108.2636	0.00
20/08/2021	2033 On 05-May-22			Bond Future	108.51	108.2879	108.5081	108.2879	0.00
20/08/2021	2033 On 04-August-22			Bond Future	109.85	109.6308	109.8537	109.6308	0.00
20/08/2021	2037 On 04-November-21			Bond Future	10.60	86.4687	10.6032	86.4687	120,327.00
20/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12941	13	12941	13	0.00
20/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12891	13	12891	13	0.00
20/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12991	13	12991	13	0.00
20/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10283	10	10283	10	0.00
20/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6067	6	6067	6	600.00
20/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	125	0	125	0	600.00
20/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	512	1	512	1	0.00
20/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	40	0	40	0	0.00
20/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	41	0	41	0	0.00
20/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	39	0	39	0	0.00
20/08/2021	2037 On 03-February-22			Bond Future	10.80	83.1998	10.7964	83.1998	0.00
20/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5647	6	5647	6	0.00
20/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5603	6	5603	6	0.00
20/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5559	5	5559	5	0.00
20/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1492	2	1492	2	0.00
20/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1522	2	1522	2	0.00
20/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1507	2	1507	2	0.00
20/08/2021	2037 On 05-May-22			Bond Future	10.99	84.1805	10.9946	84.1805	0.00
20/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6800	7	6800	7	0.00
20/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6758	7	6758	7	0.00
20/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6715	7	6715	7	0.00

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20/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1771	2	1771	2	0.00
20/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1800	2	1800	2	0.00
20/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1786	2	1786	2	0.00
20/08/2021	2037 On 04-August-22			Bond Future	11.20	80.9017	11.2047	80.9017	0.00
20/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3241	3	3241	3	0.00
20/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4808	5	4808	5	0.00
20/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1419	1	1419	1	50.00
20/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3213	3	3213	3	0.00
20/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3186	3	3186	3	0.00
20/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5125	5	5125	5	0.00
20/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5055	5	5055	5	0.00
20/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3519	4	3519	4	50.00
20/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8541	9	8541	9	0.00
20/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5090	5	5090	5	50.00
20/08/2021	2038 On 04-November-21			Bond Future	119.55	119.4736	119.5542	119.4736	7,634.00
20/08/2021	2038 On 03-February-22			Bond Future	119.17	119.0874	119.1666	119.0874	0.00
20/08/2021	2038 On 05-May-22			Bond Future	120.60	120.5182	120.5982	120.5182	0.00
20/08/2021	2038 On 04-August-22			Bond Future	120.28	120.1965	120.2774	120.1965	0.00
20/08/2021	2040 On 04-November-21			Bond Future	10.72	88.5999	10.7188	88.5999	82,107.00
20/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13600	13	13600	13	0.00
20/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13495	13	13495	13	0.00
20/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13547	13	13547	13	0.00
20/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	50	0	50	0	0.00
20/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	52	0	52	0	0.00
20/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	49	0	49	0	0.00
20/08/2021	2040 On 03-February-22			Bond Future	10.91	85.1051	10.9065	85.1051	0.00
20/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5983	6	5983	6	0.00
20/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5935	6	5935	6	0.00
20/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6030	6	6030	6	0.00
20/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1553	2	1553	2	0.00
20/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1537	2	1537	2	0.00
20/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1521	2	1521	2	0.00
20/08/2021	2040 On 05-May-22			Bond Future	11.10	86.1083	11.0986	86.1083	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
20/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7051	7	7051	7	0.00
20/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7006	7	7006	7	0.00
20/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	741	1	741	1	1,200.00
20/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2134	2	2134	2	1,200.00
20/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12351	12	12351	12	0.00
20/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7097	7	7097	7	0.00
20/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1866	2	1866	2	0.00
20/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5796	6	5796	6	0.00
20/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1881	2	1881	2	0.00
20/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	787	1	787	1	1,200.00
20/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1897	2	1897	2	0.00
20/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10042	10	10042	10	0.00
20/08/2021	2040 On 04-August-22			Bond Future	11.30	82.6012	11.3019	82.6012	0.00
20/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3572	3	3572	3	0.00
20/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3542	3	3542	3	0.00
20/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3603	4	3603	4	0.00
20/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5268	5	5268	5	0.00
20/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5342	5	5342	5	0.00
20/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5305	5	5305	5	0.00
20/08/2021	2044 On 04-November-21			Bond Future	10.78	85.1155	10.7822	85.1155	61,960.00
20/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13218	13	13218	13	0.00
20/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13166	13	13166	13	0.00
20/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	13270	13	13270	13	0.00
20/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	61	0	61	0	0.00
20/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	64	0	64	0	0.00
20/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	62	0	62	0	0.00
20/08/2021	2044 On 03-February-22			Bond Future	10.96	81.7060	10.9618	81.7060	0.00
20/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5925	6	5925	6	0.00
20/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5878	6	5878	6	0.00
20/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5831	6	5831	6	0.00
20/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1630	2	1630	2	0.00
20/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1614	2	1614	2	0.00
20/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1597	2	1597	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
20/08/2021	2044 On 05-May-22			Bond Future	11.15	82.6691	11.1450	82.6691	0.00
20/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6992	7	6992	7	0.00
20/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6947	7	6947	7	0.00
20/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6902	7	6902	7	0.00
20/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1969	2	1969	2	0.00
20/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1953	2	1953	2	0.00
20/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1938	2	1938	2	0.00
20/08/2021	2044 On 04-August-22			Bond Future	11.34	79.2472	11.3387	79.2472	0.00
20/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3654	4	3654	4	0.00
20/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3623	4	3623	4	0.00
20/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3592	3	3592	3	0.00
20/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5332	5	5332	5	0.00
20/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5294	5	5294	5	0.00
20/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5257	5	5257	5	0.00
20/08/2021	2046 On 04-November-21			Bond Future	106.54	106.6228	106.5351	106.6228	17,118.00
20/08/2021	2046 On 03-February-22			Bond Future	107.77	107.8641	107.7749	107.8641	0.00
20/08/2021	2046 On 05-May-22			Bond Future	107.19	107.2799	107.1881	107.2799	0.00
20/08/2021	2046 On 04-August-22			Bond Future	108.52	108.6106	108.5175	108.6106	0.00
20/08/2021	2050 On 04-November-21			Bond Future	109.48	109.4744	109.4770	109.4744	8,296.00
20/08/2021	2050 On 03-February-22			Bond Future	108.77	108.7729	108.7736	108.7729	0.00
20/08/2021	2050 On 05-May-22			Bond Future	110.08	110.0798	110.0804	110.0798	0.00
20/08/2021	2050 On 04-August-22			Bond Future	109.43	109.4284	109.4287	109.4284	0.00
20/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	AL37 On 04-November-21			Index Future	807.93	807.8860	807.9280	807.8860	0.00
20/08/2021	AL37 On 03-February-22			Index Future	817.13	817.0910	817.1320	817.0910	0.00
20/08/2021	AL37 On 05-May-22			Index Future	826.75	826.7100	826.7490	826.7100	0.00
20/08/2021	AL37 On 04-August-22			Index Future	836.70	836.6620	836.7010	836.6620	0.00
20/08/2021	AL7T On 04-November-21			Index Future	921.11	921.4000	921.1120	921.4000	0.00
20/08/2021	AL7T On 03-February-22			Index Future	931.61	931.8990	931.6050	931.8990	0.00
20/08/2021	AL7T On 05-May-22			Index Future	942.57	942.8700	942.5700	942.8700	0.00
20/08/2021	AL7T On 04-August-22			Index Future	953.92	954.2200	953.9160	954.2200	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
20/08/2021	ALBI On 04-November-21			Index Future	811.43	810.6930	811.4250	810.6930	119.00
20/08/2021	ALBI On 03-February-22			Index Future	820.67	819.9300	820.6690	819.9300	0.00
20/08/2021	ALBI On 05-May-22			Index Future	830.33	829.5830	830.3280	829.5830	0.00
20/08/2021	ALBI On 04-August-22			Index Future	840.32	839.5700	840.3230	839.5700	0.00
20/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	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
20/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2021	ES33 On 04-November-21			Bond Future	11.34	76.3389	11.3373	76.3389	350.00
20/08/2021	ES33 On 03-February-22			Bond Future	11.58	77.2277	11.5801	77.2277	0.00
20/08/2021	ES33 On 05-May-22			Bond Future	11.82	74.3784	11.8246	74.3784	0.00
20/08/2021	ES33 On 04-August-22			Bond Future	12.08	75.2535	12.0799	75.2535	0.00
20/08/2021	ES42 On 04-November-21			Bond Future	11.86	74.5719	11.8570	74.5719	4,779.00
20/08/2021	ES42 On 03-February-22			Bond Future	12.08	75.4406	12.0796	75.4406	0.00
20/08/2021	ES42 On 05-May-22			Bond Future	12.31	72.0890	12.3117	72.0890	0.00
20/08/2021	ES42 On 04-August-22			Bond Future	12.55	72.9357	12.5474	72.9357	0.00
20/08/2021	GOVI On 04-November-21			GOVI	801.39	800.6940	801.3890	800.6940	984.00
20/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	729690	72	729690	72	0.00
20/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	729890	72	729890	72	0.00
20/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	729790	72	729790	72	0.00
20/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 03-February-22			GOVI	810.52	809.8170	810.5180	809.8170	0.00
20/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	177680	17	177680	17	0.00
20/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	177780	17	177780	17	0.00
20/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	177580	17	177580	17	0.00
20/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 05-May-22			GOVI	820.06	819.3500	820.0580	819.3500	0.00
20/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	318180	31	318180	31	0.00
20/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	318280	31	318280	31	0.00
20/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	318080	31	318080	31	0.00
20/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 04-August-22			GOVI	829.93	829.2140	829.9290	829.2140	0.00
20/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	106590	10	106590	10	0.00
20/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	106690	10	106690	10	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
20/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	106490	10	106490	10	0.00
20/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2021	IGOV On 04-November-21			Index Future	293.93	293.8840	293.9320	293.8840	475.00
20/08/2021	IGOV On 03-February-22			Index Future	297.35	297.3050	297.3520	297.3050	0.00
20/08/2021	IGOV On 05-May-22			Index Future	300.92	300.8760	300.9230	300.8760	0.00
20/08/2021	IGOV On 04-August-22			Index Future	304.62	304.5680	304.6150	304.5680	0.00
20/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
20/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	30,000.00
20/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.74	96.2650	3.7350	96.2650	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
20/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
20/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1150	3.8750	96.1150	0.00
20/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0700	3.9300	96.0700	0.00
20/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.08	95.9000	4.0800	95.9000	0.00
20/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.17	95.8100	4.1700	95.8100	0.00
20/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.52	95.4150	4.5150	95.4150	471.00
20/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.1600	4.8200	95.1600	0.00
20/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9300	5.0400	94.9300	0.00
20/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.29	94.6750	5.2850	94.6750	0.00
20/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.55	94.4450	5.5450	94.4450	0.00
20/08/2021	R023 On 04-November-21			Bond Future	5.10	104.7378	5.1033	104.7378	13,165.00
20/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	86	0	86	0	0.00
20/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	81	0	81	0	0.00
20/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	76	0	76	0	0.00
20/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	337	0	337	0	0.00
20/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	329	0	329	0	0.00
20/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	321	0	321	0	0.00
20/08/2021	R023 On 03-February-22			Bond Future	5.24	105.9313	5.2407	105.9313	0.00
20/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	186	0	186	0	0.00
20/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	181	0	181	0	0.00
20/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	191	0	191	0	0.00
20/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	357	0	357	0	0.00
20/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	368	0	368	0	0.00
20/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	363	0	363	0	0.00
20/08/2021	R023 On 05-May-22			Bond Future	5.39	103.2686	5.3890	103.2686	0.00
20/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	810	1	810	1	0.00
20/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	803	1	803	1	0.00
20/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	816	1	816	1	0.00
20/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	90	0	90	0	0.00
20/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	92	0	92	0	0.00
20/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	91	0	91	0	0.00
20/08/2021	R023 On 04-August-22			Bond Future	5.62	104.4936	5.6174	104.4936	0.00
20/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	403	0	403	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
20/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	399	0	399	0	0.00
20/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	407	0	407	0	0.00
20/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	168	0	168	0	0.00
20/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	171	0	171	0	0.00
20/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	169	0	169	0	0.00
20/08/2021	R035 On 04-November-21			Bond Future	10.36	91.0179	10.3591	91.0179	77,386.00
20/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12788	13	12788	13	0.00
20/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8738	9	8738	9	0.00
20/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1696	2	1696	2	782.00
20/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19156	19	19156	19	0.00
20/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12736	13	12736	13	0.00
20/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5856	6	5856	6	0.00
20/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12840	13	12840	13	0.00
20/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5249	5	5249	5	0.00
20/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1381	1	1381	1	400.00
20/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3108	3	3108	3	400.00
20/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3025	3	3025	3	0.00
20/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1354	1	1354	1	350.00
20/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1458	2	1458	2	350.00
20/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3017	3	3017	3	0.00
20/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	554	1	554	1	350.00
20/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1413	1	1413	1	0.00
20/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	675	1	675	1	782.00
20/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2552	3	2552	3	0.00
20/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2976	3	2976	3	0.00
20/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	43	0	43	0	0.00
20/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	211	0	211	0	782.00
20/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	45	0	45	0	0.00
20/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	1	0	1	0	400.00
20/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	44	0	44	0	0.00
20/08/2021	R035 On 03-February-22			Bond Future	10.56	92.0550	10.5609	92.0550	0.00
20/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5694	6	5694	6	0.00
20/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	840	1	840	1	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1669	2	1669	2	280.00
20/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8674	9	8674	9	0.00
20/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4869	5	4869	5	0.00
20/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5650	6	5650	6	0.00
20/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5605	6	5605	6	0.00
20/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6369	6	6369	6	0.00
20/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4784	5	4784	5	0.00
20/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5872	6	5872	6	0.00
20/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3314	3	3314	3	0.00
20/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7957	8	7957	8	0.00
20/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2091	2	2091	2	200.00
20/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2347	2	2347	2	1,600.00
20/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1255	1	1255	1	200.00
20/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3176	3	3176	3	0.00
20/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5125	5	5125	5	0.00
20/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2862	3	2862	3	200.00
20/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	5496	6	5496	6	0.00
20/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1817	2	1817	2	1,600.00
20/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3711	4	3711	4	0.00
20/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	910	1	910	1	280.00
20/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1438	1	1438	1	200.00
20/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4046	4	4046	4	0.00
20/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1285	1	1285	1	683.00
20/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1528	2	1528	2	0.00
20/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1513	2	1513	2	0.00
20/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1709	2	1709	2	200.00
20/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	783	1	783	1	1,800.00
20/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1854	2	1854	2	280.00
20/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4690	5	4690	5	0.00
20/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1498	2	1498	2	0.00
20/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2746	3	2746	3	683.00
20/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6603	7	6603	7	0.00
20/08/2021	R035 On 05-May-22			Bond Future	10.76	88.6615	10.7597	88.6615	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
20/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7007	7	7007	7	0.00
20/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6964	7	6964	7	0.00
20/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6922	7	6922	7	0.00
20/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1740	2	1740	2	0.00
20/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1726	2	1726	2	0.00
20/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1711	2	1711	2	0.00
20/08/2021	R035 On 04-August-22			Bond Future	10.97	89.6888	10.9686	89.6888	0.00
20/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3428	3	3428	3	0.00
20/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4630	5	4630	5	0.00
20/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3371	3	3371	3	0.00
20/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3148	3	3148	3	0.00
20/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1382	1	1382	1	100.00
20/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3400	3	3400	3	0.00
20/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4859	5	4859	5	0.00
20/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5167	5	5167	5	100.00
20/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8607	9	8607	9	0.00
20/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4892	5	4892	5	0.00
20/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3663	4	3663	4	100.00
20/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4826	5	4826	5	0.00
20/08/2021	R186 On 04-November-21			Bond Future	7.50	116.5909	7.4955	116.5909	73,145.00
20/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3084	3	3084	3	0.00
20/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5640	6	5640	6	0.00
20/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3048	3	3048	3	0.00
20/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1959	2	1959	2	0.00
20/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3012	3	3012	3	0.00
20/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	372	0	372	0	0.00
20/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	364	0	364	0	0.00
20/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	75	0	75	0	15,177.00
20/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	356	0	356	0	0.00
20/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	731	1	731	1	15,177.00
20/08/2021	R186 On 03-February-22			Bond Future	7.68	112.6378	7.6843	112.6378	0.00
20/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	978	1	978	1	0.00
20/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	963	1	963	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
20/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	994	1	994	1	0.00
20/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2651	3	2651	3	0.00
20/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2707	3	2707	3	0.00
20/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2679	3	2679	3	0.00
20/08/2021	R186 On 05-May-22			Bond Future	7.89	113.9650	7.8854	113.9650	0.00
20/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3018	3	3018	3	0.00
20/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1997	2	1997	2	435.00
20/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3948	4	3948	4	0.00
20/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2991	3	2991	3	0.00
20/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3044	3	3044	3	0.00
20/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	936	1	936	1	435.00
20/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1306	1	1306	1	0.00
20/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3417	3	3417	3	0.00
20/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1332	1	1332	1	0.00
20/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2019	2	2019	2	0.00
20/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	950	1	950	1	435.00
20/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1319	1	1319	1	0.00
20/08/2021	R186 On 04-August-22			Bond Future	8.10	110.0203	8.1034	110.0203	0.00
20/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2369	2	2369	2	0.00
20/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2349	2	2349	2	0.00
20/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2390	2	2390	2	0.00
20/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2213	2	2213	2	0.00
20/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2248	2	2248	2	0.00
20/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2230	2	2230	2	0.00
20/08/2021	R197 On 04-November-21			Bond Future	326.10	326.0480	326.0990	326.0480	1,274.00
20/08/2021	R197 On 03-February-22			Bond Future	321.67	321.6267	321.6744	321.6267	0.00
20/08/2021	R197 On 05-May-22			Bond Future	325.54	325.4913	325.5390	325.4913	0.00
20/08/2021	R197 On 04-August-22			Bond Future	321.20	321.1587	321.2037	321.1587	0.00
20/08/2021	R202 On 04-November-21			Bond Future	237.72	237.7153	237.7189	237.7153	9,664.00
20/08/2021	R202 On 03-February-22			Bond Future	236.12	236.1180	236.1195	236.1180	0.00
20/08/2021	R202 On 05-May-22			Bond Future	238.96	238.9548	238.9558	238.9548	0.00
20/08/2021	R202 On 04-August-22			Bond Future	237.47	237.4726	237.4721	237.4726	0.00
20/08/2021	R209 On 04-November-21			Bond Future	10.34	70.3095	10.3365	70.3095	37,855.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9617	10	9617	10	0.00
20/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	238	0	238	0	6,000.00
20/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2323	2	2323	2	0.00
20/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	954	1	954	1	0.00
20/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9662	10	9662	10	0.00
20/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9572	9	9572	9	0.00
20/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8801	9	8801	9	0.00
20/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	103	0	103	0	9,000.00
20/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	73	0	73	0	0.00
20/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2927	3	2927	3	3,100.00
20/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	74	0	74	0	0.00
20/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	75	0	75	0	0.00
20/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1393	1	1393	1	9,400.00
20/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5290	5	5290	5	0.00
20/08/2021	R209 On 03-February-22			Bond Future	10.51	71.1110	10.5120	71.1110	0.00
20/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4336	4	4336	4	0.00
20/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4299	4	4299	4	0.00
20/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4262	4	4262	4	0.00
20/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1494	2	1494	2	0.00
20/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1479	2	1479	2	0.00
20/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1463	2	1463	2	0.00
20/08/2021	R209 On 05-May-22			Bond Future	10.69	68.8075	10.6903	68.8075	0.00
20/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5574	6	5574	6	0.00
20/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5537	5	5537	5	0.00
20/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5500	5	5500	5	0.00
20/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1617	2	1617	2	0.00
20/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1603	2	1603	2	0.00
20/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1590	2	1590	2	0.00
20/08/2021	R209 On 04-August-22			Bond Future	10.87	69.6051	10.8736	69.6051	0.00
20/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2797	3	2797	3	0.00
20/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2748	3	2748	3	0.00
20/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2772	3	2772	3	0.00
20/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4366	4	4366	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
20/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4397	4	4397	4	0.00
20/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4335	4	4335	4	0.00
20/08/2021	R210 On 04-November-21			Bond Future	210.25	210.1283	210.2520	210.1283	1,486.00
20/08/2021	R210 On 03-February-22			Bond Future	212.70	212.5743	212.6988	212.5743	0.00
20/08/2021	R210 On 05-May-22			Bond Future	212.40	212.2783	212.4015	212.2783	0.00
20/08/2021	R210 On 04-August-22			Bond Future	215.04	214.9111	215.0356	214.9111	0.00
20/08/2021	R212 On 04-November-21			Bond Future	175.00	175.0210	175.0003	175.0210	1,025.00
20/08/2021	R213 On 04-November-21			Bond Future	9.45	86.3564	9.4535	86.3564	9,684.00
20/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8534	9	8534	9	0.00
20/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8488	8	8488	8	0.00
20/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8580	9	8580	9	0.00
20/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	78	0	78	0	0.00
20/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	76	0	76	0	0.00
20/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	74	0	74	0	0.00
20/08/2021	R213 On 03-February-22			Bond Future	9.65	87.3404	9.6481	87.3404	0.00
20/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3455	3	3455	3	0.00
20/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3422	3	3422	3	0.00
20/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4079	4	4079	4	0.00
20/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2259	2	2259	2	0.00
20/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4441	4	4441	4	0.00
20/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2783	3	2783	3	0.00
20/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5779	6	5779	6	0.00
20/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1391	1	1391	1	430.00
20/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4151	4	4151	4	0.00
20/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1255	1	1255	1	220.00
20/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3489	3	3489	3	0.00
20/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	505	1	505	1	200.00
20/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	703	1	703	1	102.00
20/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3556	4	3556	4	0.00
20/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6058	6	6058	6	0.00
20/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	833	1	833	1	220.00
20/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1708	2	1708	2	430.00
20/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3712	4	3712	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
20/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	899	1	899	1	430.00
20/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5381	5	5381	5	0.00
20/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1744	2	1744	2	0.00
20/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2623	3	2623	3	200.00
20/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6161	6	6161	6	0.00
20/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1428	1	1428	1	220.00
20/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3963	4	3963	4	0.00
20/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2189	2	2189	2	102.00
20/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1312	1	1312	1	102.00
20/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1459	1	1459	1	200.00
20/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1781	2	1781	2	0.00
20/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1762	2	1762	2	0.00
20/08/2021	R213 On 05-May-22			Bond Future	9.84	84.8373	9.8412	84.8373	0.00
20/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5522	6	5522	6	0.00
20/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5558	6	5558	6	0.00
20/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5487	5	5487	5	0.00
20/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1509	2	1509	2	0.00
20/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1535	2	1535	2	0.00
20/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1522	2	1522	2	0.00
20/08/2021	R213 On 04-August-22			Bond Future	10.05	85.8243	10.0453	85.8243	0.00
20/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	2934	3	2934	3	0.00
20/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2908	3	2908	3	0.00
20/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2883	3	2883	3	0.00
20/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3666	4	3666	4	0.00
20/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3716	4	3716	4	0.00
20/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3691	4	3691	4	0.00
20/08/2021	R214 On 04-November-21			Bond Future	10.75	66.8358	10.7450	66.8358	18,091.00
20/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9126	9	9126	9	0.00
20/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9082	9	9082	9	0.00
20/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9038	9	9038	9	0.00
20/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	109	0	109	0	0.00
20/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	104	0	104	0	0.00
20/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	106	0	106	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
20/08/2021	R214 On 03-February-22			Bond Future	10.92	67.5973	10.9224	67.5973	0.00
20/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4297	4	4297	4	0.00
20/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4261	4	4261	4	0.00
20/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4334	4	4334	4	0.00
20/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1681	2	1681	2	0.00
20/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1664	2	1664	2	0.00
20/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1648	2	1648	2	0.00
20/08/2021	R214 On 05-May-22			Bond Future	11.10	65.1140	11.0959	65.1140	0.00
20/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5389	5	5389	5	0.00
20/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5353	5	5353	5	0.00
20/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5424	5	5424	5	0.00
20/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1976	2	1976	2	0.00
20/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1961	2	1961	2	0.00
20/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1946	2	1946	2	0.00
20/08/2021	R214 On 04-August-22			Bond Future	11.28	65.8675	11.2767	65.8675	0.00
20/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2875	3	2875	3	0.00
20/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2850	3	2850	3	0.00
20/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2900	3	2900	3	0.00
20/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4515	5	4515	5	0.00
20/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4547	5	4547	5	0.00
20/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4484	5	4484	5	0.00
20/08/2021	R248 On 04-November-21			Bond Future	10.70	84.3886	10.6977	84.3886	167,643.00
20/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13675	13	13675	13	0.00
20/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13622	13	13622	13	0.00
20/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1079	1	1079	1	0.00
20/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	120	0	120	0	0.00
20/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	851	1	851	1	1,050.00
20/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2791	3	2791	3	1,050.00
20/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13728	13	13728	13	0.00
20/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	53	0	53	0	0.00
20/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2034	2	2034	2	0.00
20/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4707	5	4707	5	0.00
20/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9052	9	9052	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
20/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	56	0	56	0	0.00
20/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4136	4	4136	4	0.00
20/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	55	0	55	0	0.00
20/08/2021	R248 On 03-February-22			Bond Future	10.87	85.3501	10.8724	85.3501	0.00
20/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6170	6	6170	6	0.00
20/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6122	6	6122	6	0.00
20/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	622	1	622	1	1,300.00
20/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6074	6	6074	6	0.00
20/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2128	2	2128	2	1,300.00
20/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9078	9	9078	9	0.00
20/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4904	5	4904	5	0.00
20/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1904	2	1904	2	0.00
20/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1940	2	1940	2	0.00
20/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1922	2	1922	2	0.00
20/08/2021	R248 On 05-May-22			Bond Future	11.04	81.9408	11.0433	81.9408	0.00
20/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7322	7	7322	7	0.00
20/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7276	7	7276	7	0.00
20/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7230	7	7230	7	0.00
20/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2255	2	2255	2	0.00
20/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2221	2	2221	2	0.00
20/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2238	2	2238	2	0.00
20/08/2021	R248 On 04-August-22			Bond Future	11.22	82.8891	11.2216	82.8891	0.00
20/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3907	4	3907	4	0.00
20/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3873	4	3873	4	0.00
20/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3840	4	3840	4	0.00
20/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5526	6	5526	6	0.00
20/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5488	6	5488	6	0.00
20/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5451	6	5451	6	0.00