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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
26/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	2025 On 04-November-21			Bond Future	155.13	155.0340	155.1307	155.0340	4,840.00
26/08/2021	2025 On 03-February-22			Bond Future	155.35	155.2500	155.3474	155.2500	0.00
26/08/2021	2025 On 05-May-22			Bond Future	157.21	157.1120	157.2102	157.1120	0.00
26/08/2021	2025 On 04-August-22			Bond Future	157.54	157.4429	157.5417	157.4429	0.00
26/08/2021	2029 On 04-November-21			Bond Future	114.02	113.9839	114.0228	113.9839	2,964.00
26/08/2021	2029 On 03-February-22			Bond Future	115.34	115.3054	115.3444	115.3054	0.00
26/08/2021	2029 On 05-May-22			Bond Future	115.53	115.4906	115.5299	115.4906	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
26/08/2021	2029 On 04-August-22			Bond Future	116.96	116.9210	116.9606	116.9210	0.00
26/08/2021	2030 On 04-November-21			Bond Future	8.99	96.5561	8.9940	96.5561	97,591.00
26/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8468	9	8468	9	0.00
26/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8373	8	8373	8	0.00
26/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1078	1	1078	1	300.00
26/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12348	12	12348	12	0.00
26/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1035	1	1035	1	3,250.00
26/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2634	3	2634	3	0.00
26/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5140	5	5140	5	29.00
26/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8420	8	8420	8	0.00
26/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	304	0	304	0	300.00
26/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11519	12	11519	12	0.00
26/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2282	2	2282	2	29.00
26/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2820	3	2820	3	0.00
26/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	882	1	882	1	9,100.00
26/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	965	1	965	1	0.00
26/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2325	2	2325	2	0.00
26/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	7	0	7	0	300.00
26/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	68	0	68	0	0.00
26/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	70	0	70	0	0.00
26/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4410	4	4410	4	0.00
26/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1154	1	1154	1	0.00
26/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2393	2	2393	2	0.00
26/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	12	0	12	0	29.00
26/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	306	0	306	0	0.00
26/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	67	0	67	0	0.00
26/08/2021	2030 On 03-February-22			Bond Future	9.19	93.6479	9.1852	93.6479	0.00
26/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3109	3	3109	3	0.00
26/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3077	3	3077	3	0.00
26/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4289	4	4289	4	0.00
26/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8695	9	8695	9	0.00
26/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3642	4	3642	4	1,000.00
26/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3140	3	3140	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
26/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2829	3	2829	3	0.00
26/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	720	1	720	1	101.00
26/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1527	2	1527	2	1,000.00
26/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3337	3	3337	3	0.00
26/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1956	2	1956	2	101.00
26/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5085	5	5085	5	0.00
26/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1742	2	1742	2	0.00
26/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	334	0	334	0	1,000.00
26/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1464	1	1464	1	0.00
26/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1186	1	1186	1	101.00
26/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1783	2	1783	2	0.00
26/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1763	2	1763	2	0.00
26/08/2021	2030 On 05-May-22			Bond Future	9.38	94.7496	9.3850	94.7496	0.00
26/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5427	5	5427	5	0.00
26/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5390	5	5390	5	0.00
26/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2730	3	2730	3	0.00
26/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1661	2	1661	2	1,800.00
26/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8680	9	8680	9	0.00
26/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1505	2	1505	2	200.00
26/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	318	0	318	0	200.00
26/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5463	6	5463	6	0.00
26/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4542	5	4542	5	0.00
26/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	950	1	950	1	1,073.00
26/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	602	1	602	1	1,800.00
26/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4255	4	4255	4	0.00
26/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4527	4	4527	4	0.00
26/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7306	7	7306	7	0.00
26/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1336	1	1336	1	0.00
26/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9363	9	9363	9	0.00
26/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	636	1	636	1	1,800.00
26/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2910	3	2910	3	1,073.00
26/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5819	6	5819	6	0.00
26/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1360	1	1360	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
26/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1689	2	1689	2	1,073.00
26/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1348	1	1348	1	200.00
26/08/2021	2030 On 04-August-22			Bond Future	9.60	91.8493	9.5996	91.8493	0.00
26/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3114	3	3114	3	0.00
26/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3088	3	3088	3	0.00
26/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3140	3	3140	3	0.00
26/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3336	3	3336	3	0.00
26/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3385	3	3385	3	0.00
26/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3361	3	3361	3	0.00
26/08/2021	2032 On 04-November-21			Bond Future	9.67	91.6464	9.6680	91.6464	123,319.00
26/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11356	11	11356	11	0.00
26/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	893	1	893	1	700.00
26/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16637	17	16637	17	0.00
26/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11306	11	11306	11	0.00
26/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11256	11	11256	11	0.00
26/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2339	2	2339	2	700.00
26/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	31	0	31	0	0.00
26/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	700.00
26/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1364	1	1364	1	0.00
26/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	32	0	32	0	0.00
26/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	2974	3	2974	3	0.00
26/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	31	0	31	0	0.00
26/08/2021	2032 On 03-February-22			Bond Future	9.86	92.6868	9.8618	92.6868	0.00
26/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4670	5	4670	5	0.00
26/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4710	5	4710	5	0.00
26/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	543	1	543	1	198.00
26/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3525	3	3525	3	0.00
26/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	856	1	856	1	97.00
26/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6867	7	6867	7	0.00
26/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4311	4	4311	4	0.00
26/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1907	2	1907	2	210.00
26/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4629	5	4629	5	0.00
26/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4589	5	4589	5	0.00

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26/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2445	2	2445	2	0.00
26/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5591	6	5591	6	0.00
26/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5039	5	5039	5	0.00
26/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1802	2	1802	2	400.00
26/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7683	8	7683	8	0.00
26/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	618	1	618	1	210.00
26/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1220	1	1220	1	210.00
26/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1054	1	1054	1	97.00
26/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1498	2	1498	2	400.00
26/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3481	4	3481	4	0.00
26/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2751	3	2751	3	198.00
26/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6384	6	6384	6	0.00
26/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1383	1	1383	1	0.00
26/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1337	1	1337	1	198.00
26/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1368	1	1368	1	0.00
26/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3344	3	3344	3	0.00
26/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	759	1	759	1	400.00
26/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1907	2	1907	2	97.00
26/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5240	5	5240	5	0.00
26/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1352	1	1352	1	0.00
26/08/2021	2032 On 05-May-22			Bond Future	10.06	89.6305	10.0600	89.6305	0.00
26/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6747	7	6747	7	0.00
26/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6665	7	6665	7	0.00
26/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1935	2	1935	2	780.00
26/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3568	4	3568	4	780.00
26/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6706	7	6706	7	0.00
26/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7324	7	7324	7	0.00
26/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1228	1	1228	1	780.00
26/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1393	1	1393	1	0.00
26/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1405	1	1405	1	0.00
26/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2887	3	2887	3	0.00
26/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4731	5	4731	5	0.00
26/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1381	1	1381	1	0.00

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26/08/2021	2032 On 04-August-22			Bond Future	10.27	90.6707	10.2660	90.6707	0.00
26/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3479	3	3479	3	0.00
26/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3451	3	3451	3	0.00
26/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3507	3	3507	3	0.00
26/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3817	4	3817	4	0.00
26/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3790	4	3790	4	0.00
26/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3762	4	3762	4	0.00
26/08/2021	2033 On 04-November-21			Bond Future	107.57	107.5639	107.5654	107.5639	8,979.00
26/08/2021	2033 On 03-February-22			Bond Future	108.81	108.8109	108.8121	108.8109	0.00
26/08/2021	2033 On 05-May-22			Bond Future	108.84	108.8382	108.8391	108.8382	0.00
26/08/2021	2033 On 04-August-22			Bond Future	110.19	110.1861	110.1869	110.1861	0.00
26/08/2021	2037 On 04-November-21			Bond Future	10.46	87.4040	10.4622	87.4040	120,362.00
26/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13855	14	13855	14	0.00
26/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13805	14	13805	14	0.00
26/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13906	14	13906	14	0.00
26/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11161	11	11161	11	0.00
26/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6815	7	6815	7	600.00
26/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	66	0	66	0	600.00
26/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	324	0	324	0	0.00
26/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	18	0	18	0	0.00
26/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	19	0	19	0	0.00
26/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	18	0	18	0	0.00
26/08/2021	2037 On 03-February-22			Bond Future	10.65	84.1417	10.6504	84.1417	0.00
26/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6274	6	6274	6	0.00
26/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6227	6	6227	6	0.00
26/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6181	6	6181	6	0.00
26/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1175	1	1175	1	0.00
26/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1201	1	1201	1	0.00
26/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1188	1	1188	1	0.00
26/08/2021	2037 On 05-May-22			Bond Future	10.84	85.1317	10.8431	85.1317	0.00
26/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7467	7	7467	7	0.00
26/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7423	7	7423	7	0.00
26/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7379	7	7379	7	0.00

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26/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1486	2	1486	2	0.00
26/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1511	2	1511	2	0.00
26/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1499	2	1499	2	0.00
26/08/2021	2037 On 04-August-22			Bond Future	11.05	81.8632	11.0471	81.8632	0.00
26/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3682	4	3682	4	0.00
26/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5379	5	5379	5	0.00
26/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1649	2	1649	2	50.00
26/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3651	4	3651	4	0.00
26/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3621	4	3621	4	0.00
26/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4598	5	4598	5	0.00
26/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4533	5	4533	5	0.00
26/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3128	3	3128	3	50.00
26/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7808	8	7808	8	0.00
26/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4566	5	4566	5	50.00
26/08/2021	2038 On 04-November-21			Bond Future	119.80	119.4866	119.8012	119.4866	5,949.00
26/08/2021	2038 On 03-February-22			Bond Future	119.41	119.0930	119.4107	119.0930	0.00
26/08/2021	2038 On 05-May-22			Bond Future	120.84	120.5215	120.8428	120.5215	0.00
26/08/2021	2038 On 04-August-22			Bond Future	120.52	120.1974	120.5223	120.1974	0.00
26/08/2021	2040 On 04-November-21			Bond Future	10.57	89.7134	10.5679	89.7134	82,062.00
26/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14652	14	14652	14	0.00
26/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	14545	14	14545	14	0.00
26/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	14599	14	14599	14	0.00
26/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	23	0	23	0	0.00
26/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	23	0	23	0	0.00
26/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	22	0	22	0	0.00
26/08/2021	2040 On 03-February-22			Bond Future	10.75	86.2271	10.7502	86.2271	0.00
26/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6810	7	6810	7	0.00
26/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6760	7	6760	7	0.00
26/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6859	7	6859	7	0.00
26/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1290	1	1290	1	0.00
26/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1276	1	1276	1	0.00
26/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1263	1	1263	1	0.00
26/08/2021	2040 On 05-May-22			Bond Future	10.94	87.2417	10.9363	87.2417	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
26/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7919	8	7919	8	0.00
26/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7872	8	7872	8	0.00
26/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	920	1	920	1	1,200.00
26/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2605	3	2605	3	1,200.00
26/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	13344	13	13344	13	0.00
26/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7966	8	7966	8	0.00
26/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1636	2	1636	2	0.00
26/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5169	5	5169	5	0.00
26/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1650	2	1650	2	0.00
26/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	681	1	681	1	1,200.00
26/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1663	2	1663	2	0.00
26/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9123	9	9123	9	0.00
26/08/2021	2040 On 04-August-22			Bond Future	11.13	83.7470	11.1330	83.7470	0.00
26/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	4026	4	4026	4	0.00
26/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3993	4	3993	4	0.00
26/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	4059	4	4059	4	0.00
26/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4614	5	4614	5	0.00
26/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4682	5	4682	5	0.00
26/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4648	5	4648	5	0.00
26/08/2021	2044 On 04-November-21			Bond Future	10.62	86.3546	10.6215	86.3546	61,777.00
26/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	14352	14	14352	14	0.00
26/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	14299	14	14299	14	0.00
26/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	14405	14	14405	14	0.00
26/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	28	0	28	0	0.00
26/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	29	0	29	0	0.00
26/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	28	0	28	0	0.00
26/08/2021	2044 On 03-February-22			Bond Future	10.80	82.9553	10.7952	82.9553	0.00
26/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6820	7	6820	7	0.00
26/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6770	7	6770	7	0.00
26/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6720	7	6720	7	0.00
26/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1342	1	1342	1	0.00
26/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1328	1	1328	1	0.00
26/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1314	1	1314	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
26/08/2021	2044 On 05-May-22			Bond Future	10.97	83.9315	10.9722	83.9315	0.00
26/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7931	8	7931	8	0.00
26/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7884	8	7884	8	0.00
26/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7837	8	7837	8	0.00
26/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1715	2	1715	2	0.00
26/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1701	2	1701	2	0.00
26/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1687	2	1687	2	0.00
26/08/2021	2044 On 04-August-22			Bond Future	11.16	80.5235	11.1589	80.5235	0.00
26/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4171	4	4171	4	0.00
26/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4137	4	4137	4	0.00
26/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4103	4	4103	4	0.00
26/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4640	5	4640	5	0.00
26/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4606	5	4606	5	0.00
26/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4571	5	4571	5	0.00
26/08/2021	2046 On 04-November-21			Bond Future	106.91	106.7262	106.9097	106.7262	17,203.00
26/08/2021	2046 On 03-February-22			Bond Future	108.15	107.9636	108.1490	107.9636	0.00
26/08/2021	2046 On 05-May-22			Bond Future	107.56	107.3769	107.5640	107.3769	0.00
26/08/2021	2046 On 04-August-22			Bond Future	108.90	108.7068	108.8963	108.7068	0.00
26/08/2021	2050 On 04-November-21			Bond Future	110.92	110.0978	110.9213	110.0978	8,607.00
26/08/2021	2050 On 03-February-22			Bond Future	110.23	109.3969	110.2295	109.3969	0.00
26/08/2021	2050 On 05-May-22			Bond Future	111.55	110.7092	111.5514	110.7092	0.00
26/08/2021	2050 On 04-August-22			Bond Future	110.92	110.0631	110.9153	110.0631	0.00
26/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	AL37 On 04-November-21			Index Future	808.33	809.4020	808.3260	809.4020	0.00
26/08/2021	AL37 On 03-February-22			Index Future	817.50	818.5870	817.4960	818.5870	0.00
26/08/2021	AL37 On 05-May-22			Index Future	827.10	828.2060	827.1020	828.2060	0.00
26/08/2021	AL37 On 04-August-22			Index Future	837.04	838.1630	837.0440	838.1630	0.00
26/08/2021	AL7T On 04-November-21			Index Future	927.39	927.4530	927.3910	927.4530	0.00
26/08/2021	AL7T On 03-February-22			Index Future	937.91	937.9780	937.9130	937.9780	0.00
26/08/2021	AL7T On 05-May-22			Index Future	948.93	949.0010	948.9330	949.0010	0.00
26/08/2021	AL7T On 04-August-22			Index Future	960.34	960.4090	960.3390	960.4090	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
26/08/2021	ALBI On 04-November-21			Index Future	817.56	817.1670	817.5600	817.1670	119.00
26/08/2021	ALBI On 03-February-22			Index Future	826.84	826.4400	826.8350	826.4400	0.00
26/08/2021	ALBI On 05-May-22			Index Future	836.55	836.1520	836.5500	836.1520	0.00
26/08/2021	ALBI On 04-August-22			Index Future	846.61	846.2040	846.6050	846.2040	0.00
26/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	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
26/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2021	ES33 On 04-November-21			Bond Future	11.20	77.0800	11.1979	77.0800	350.00
26/08/2021	ES33 On 03-February-22			Bond Future	11.44	77.9737	11.4354	77.9737	0.00
26/08/2021	ES33 On 05-May-22			Bond Future	11.67	75.1318	11.6741	75.1318	0.00
26/08/2021	ES33 On 04-August-22			Bond Future	11.92	76.0151	11.9230	76.0151	0.00
26/08/2021	ES42 On 04-November-21			Bond Future	11.69	75.5667	11.6925	75.5667	4,779.00
26/08/2021	ES42 On 03-February-22			Bond Future	11.91	76.4434	11.9086	76.4434	0.00
26/08/2021	ES42 On 05-May-22			Bond Future	12.13	73.1023	12.1334	73.1023	0.00
26/08/2021	ES42 On 04-August-22			Bond Future	12.36	73.9603	12.3613	73.9603	0.00
26/08/2021	GOVI On 04-November-21			GOVI	807.32	806.9720	807.3200	806.9720	986.00
26/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	789000	79	789000	79	0.00
26/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	789200	79	789200	79	0.00
26/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	789100	79	789100	79	0.00
26/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 03-February-22			GOVI	816.48	816.1300	816.4790	816.1300	0.00
26/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	237290	23	237290	23	0.00
26/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	237390	23	237390	23	0.00
26/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	237190	23	237190	23	0.00
26/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 05-May-22			GOVI	826.07	825.7210	826.0720	825.7210	0.00
26/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	378320	37	378320	37	0.00
26/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	378420	37	378420	37	0.00
26/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	378220	37	378220	37	0.00
26/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 04-August-22			GOVI	836.00	835.6470	836.0020	835.6470	0.00
26/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	167320	16	167320	16	0.00
26/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	167420	16	167420	16	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
26/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	167220	16	167220	16	0.00
26/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
26/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
26/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2021	IGOV On 04-November-21			Index Future	295.19	294.4280	295.1860	294.4280	475.00
26/08/2021	IGOV On 03-February-22			Index Future	298.61	297.8420	298.6070	297.8420	0.00
26/08/2021	IGOV On 05-May-22			Index Future	302.19	301.4130	302.1870	301.4130	0.00
26/08/2021	IGOV On 04-August-22			Index Future	305.89	305.1070	305.8900	305.1070	0.00
26/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
26/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
26/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
26/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.3050	3.7050	96.3050	30,000.00
26/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.75	96.2650	3.7450	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
26/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2400	3.7700	96.2400	0.00
26/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1450	3.8550	96.1450	0.00
26/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.1000	3.9100	96.1000	0.00
26/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.07	95.9400	4.0700	95.9400	0.00
26/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.10	95.9100	4.1000	95.9100	0.00
26/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.5550	4.4950	95.5550	472.00
26/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.76	95.2800	4.7600	95.2800	0.00
26/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	95.0100	5.0400	95.0100	68.00
26/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.25	94.8050	5.2450	94.8050	0.00
26/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.54	94.5250	5.5350	94.5250	0.00
26/08/2021	R023 On 04-November-21			Bond Future	5.07	104.8800	5.0737	104.8800	14,628.00
26/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	104	0	104	0	0.00
26/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	99	0	99	0	0.00
26/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	95	0	95	0	0.00
26/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	317	0	317	0	0.00
26/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	309	0	309	0	0.00
26/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	301	0	301	0	0.00
26/08/2021	R023 On 03-February-22			Bond Future	5.21	106.0701	5.2084	106.0701	0.00
26/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	192	0	192	0	0.00
26/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	187	0	187	0	0.00
26/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	197	0	197	0	0.00
26/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	330	0	330	0	0.00
26/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	341	0	341	0	0.00
26/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	336	0	336	0	0.00
26/08/2021	R023 On 05-May-22			Bond Future	5.35	103.4070	5.3491	103.4070	0.00
26/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	839	1	839	1	0.00
26/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	833	1	833	1	0.00
26/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	846	1	846	1	0.00
26/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	88	0	88	0	0.00
26/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	90	0	90	0	0.00
26/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	89	0	89	0	0.00
26/08/2021	R023 On 04-August-22			Bond Future	5.56	104.6333	5.5621	104.6333	0.00
26/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	424	0	424	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
26/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	420	0	420	0	0.00
26/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	428	0	428	0	0.00
26/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	159	0	159	0	0.00
26/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	162	0	162	0	0.00
26/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	160	0	160	0	0.00
26/08/2021	R035 On 04-November-21			Bond Future	10.23	91.8512	10.2282	91.8512	77,110.00
26/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13633	14	13633	14	0.00
26/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9517	9	9517	9	0.00
26/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2012	2	2012	2	782.00
26/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	20024	20	20024	20	0.00
26/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13581	13	13581	13	0.00
26/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6533	6	6533	6	0.00
26/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2117	2	2117	2	150.00
26/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13685	14	13685	14	0.00
26/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5894	6	5894	6	0.00
26/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1650	2	1650	2	400.00
26/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3595	4	3595	4	400.00
26/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3503	3	3503	3	0.00
26/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1619	2	1619	2	350.00
26/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1067	1	1067	1	350.00
26/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2414	2	2414	2	0.00
26/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	362	0	362	0	350.00
26/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1031	1	1031	1	0.00
26/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2377	2	2377	2	0.00
26/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	452	0	452	0	782.00
26/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2000	2	2000	2	0.00
26/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	20	0	20	0	0.00
26/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	122	0	122	0	782.00
26/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1905	2	1905	2	0.00
26/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	21	0	21	0	0.00
26/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
26/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	21	0	21	0	0.00
26/08/2021	R035 On 03-February-22			Bond Future	10.43	92.8936	10.4252	92.8936	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
26/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6272	6	6272	6	0.00
26/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5401	5	5401	5	0.00
26/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	984	1	984	1	683.00
26/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1923	2	1923	2	280.00
26/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9369	9	9369	9	0.00
26/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6225	6	6225	6	0.00
26/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6178	6	6178	6	0.00
26/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6980	7	6980	7	0.00
26/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3732	4	3732	4	0.00
26/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8629	9	8629	9	0.00
26/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5311	5	5311	5	0.00
26/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6459	6	6459	6	0.00
26/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2393	2	2393	2	200.00
26/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2675	3	2675	3	1,600.00
26/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1457	1	1457	1	200.00
26/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3582	4	3582	4	0.00
26/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5672	6	5672	6	0.00
26/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2394	2	2394	2	200.00
26/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4824	5	4824	5	0.00
26/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1475	2	1475	2	1,600.00
26/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3166	3	3166	3	0.00
26/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1151	1	1151	1	200.00
26/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3475	4	3475	4	0.00
26/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	709	1	709	1	280.00
26/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1021	1	1021	1	683.00
26/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1228	1	1228	1	0.00
26/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1215	1	1215	1	0.00
26/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	604	1	604	1	1,800.00
26/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1507	2	1507	2	280.00
26/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4070	4	4070	4	0.00
26/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1383	1	1383	1	200.00
26/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1201	1	1201	1	0.00
26/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2290	2	2290	2	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
26/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5874	6	5874	6	0.00
26/08/2021	R035 On 05-May-22			Bond Future	10.62	89.5081	10.6189	89.5081	0.00
26/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7631	8	7631	8	0.00
26/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7586	8	7586	8	0.00
26/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7542	7	7542	7	0.00
26/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1477	2	1477	2	0.00
26/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1465	1	1465	1	0.00
26/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1453	1	1453	1	0.00
26/08/2021	R035 On 04-August-22			Bond Future	10.82	90.5443	10.8221	90.5443	0.00
26/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3847	4	3847	4	0.00
26/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5144	5	5144	5	0.00
26/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3817	4	3817	4	0.00
26/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3786	4	3786	4	0.00
26/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3546	3	3546	3	0.00
26/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1589	2	1589	2	100.00
26/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4673	5	4673	5	100.00
26/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	7922	8	7922	8	0.00
26/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4416	4	4416	4	0.00
26/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3284	3	3284	3	100.00
26/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4384	4	4384	4	0.00
26/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4353	4	4353	4	0.00
26/08/2021	R186 On 04-November-21			Bond Future	7.48	116.8100	7.4837	116.8100	65,520.00
26/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3087	3	3087	3	0.00
26/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5676	6	5676	6	0.00
26/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3051	3	3051	3	0.00
26/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3015	3	3015	3	0.00
26/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1945	2	1945	2	0.00
26/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	321	0	321	0	0.00
26/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	314	0	314	0	0.00
26/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	57	0	57	0	15,177.00
26/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	306	0	306	0	0.00
26/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	663	1	663	1	15,177.00
26/08/2021	R186 On 03-February-22			Bond Future	7.67	112.8541	7.6729	112.8541	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
26/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	952	1	952	1	0.00
26/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	937	1	937	1	0.00
26/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	968	1	968	1	0.00
26/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2577	2	2577	2	0.00
26/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2633	3	2633	3	0.00
26/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2605	3	2605	3	0.00
26/08/2021	R186 On 05-May-22			Bond Future	7.87	114.1815	7.8738	114.1815	0.00
26/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3080	3	3080	3	0.00
26/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2041	2	2041	2	435.00
26/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4016	4	4016	4	0.00
26/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3053	3	3053	3	0.00
26/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3107	3	3107	3	0.00
26/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	979	1	979	1	435.00
26/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1322	1	1322	1	0.00
26/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3413	3	3413	3	0.00
26/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1347	1	1347	1	0.00
26/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2016	2	2016	2	0.00
26/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	972	1	972	1	435.00
26/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1335	1	1335	1	0.00
26/08/2021	R186 On 04-August-22			Bond Future	8.09	110.2378	8.0914	110.2378	0.00
26/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2390	2	2390	2	0.00
26/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2370	2	2370	2	0.00
26/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2411	3	2411	3	0.00
26/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2188	2	2188	2	0.00
26/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2223	2	2223	2	0.00
26/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2205	2	2205	2	0.00
26/08/2021	R197 On 04-November-21			Bond Future	326.39	326.2397	326.3942	326.2397	1,274.00
26/08/2021	R197 On 03-February-22			Bond Future	321.96	321.8026	321.9578	321.8026	0.00
26/08/2021	R197 On 05-May-22			Bond Future	325.82	325.6628	325.8192	325.6628	0.00
26/08/2021	R197 On 04-August-22			Bond Future	321.48	321.3224	321.4791	321.3224	0.00
26/08/2021	R202 On 04-November-21			Bond Future	239.48	237.8482	239.4825	237.8482	8,324.00
26/08/2021	R202 On 03-February-22			Bond Future	237.89	236.2400	237.8924	236.2400	0.00
26/08/2021	R202 On 05-May-22			Bond Future	240.75	239.0735	240.7452	239.0735	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
26/08/2021	R202 On 04-August-22			Bond Future	239.28	237.5865	239.2780	237.5865	0.00
26/08/2021	R209 On 04-November-21			Bond Future	10.20	71.0899	10.2017	71.0899	37,855.00
26/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10362	10	10362	10	0.00
26/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	301	0	301	0	6,000.00
26/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	1862	2	1862	2	0.00
26/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10316	10	10316	10	0.00
26/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9534	9	9534	9	0.00
26/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10408	10	10408	10	0.00
26/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2731	3	2731	3	0.00
26/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1165	1	1165	1	0.00
26/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2356	2	2356	2	3,100.00
26/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1581	2	1581	2	4,000.00
26/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	37	0	37	0	0.00
26/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	55	0	55	0	9,000.00
26/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	37	0	37	0	0.00
26/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	38	0	38	0	0.00
26/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1019	1	1019	1	5,400.00
26/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4572	5	4572	5	0.00
26/08/2021	R209 On 03-February-22			Bond Future	10.37	71.8969	10.3728	71.8969	0.00
26/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4832	5	4832	5	0.00
26/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4792	5	4792	5	0.00
26/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4752	5	4752	5	0.00
26/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1198	1	1198	1	0.00
26/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1185	1	1185	1	0.00
26/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1172	1	1172	1	0.00
26/08/2021	R209 On 05-May-22			Bond Future	10.55	69.6012	10.5462	69.6012	0.00
26/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6198	6	6198	6	0.00
26/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6160	6	6160	6	0.00
26/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6122	6	6122	6	0.00
26/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1443	1	1443	1	0.00
26/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1431	1	1431	1	0.00
26/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1419	1	1419	1	0.00
26/08/2021	R209 On 04-August-22			Bond Future	10.72	70.4073	10.7244	70.4073	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
26/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3168	3	3168	3	0.00
26/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3115	3	3115	3	0.00
26/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3142	3	3142	3	0.00
26/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3932	4	3932	4	0.00
26/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	3960	4	3960	4	0.00
26/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3903	4	3903	4	0.00
26/08/2021	R210 On 04-November-21			Bond Future	210.86	210.7387	210.8622	210.7387	1,486.00
26/08/2021	R210 On 03-February-22			Bond Future	213.31	213.1819	213.3063	213.1819	0.00
26/08/2021	R210 On 05-May-22			Bond Future	213.01	212.8861	213.0113	212.8861	0.00
26/08/2021	R210 On 04-August-22			Bond Future	215.65	215.5230	215.6494	215.5230	0.00
26/08/2021	R212 On 04-November-21			Bond Future	174.97	174.9392	174.9692	174.9392	1,025.00
26/08/2021	R213 On 04-November-21			Bond Future	9.34	86.9920	9.3384	86.9920	9,895.00
26/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9146	9	9146	9	0.00
26/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9099	9	9099	9	0.00
26/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9193	9	9193	9	0.00
26/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	54	0	54	0	0.00
26/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	53	0	53	0	0.00
26/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	51	0	51	0	0.00
26/08/2021	R213 On 03-February-22			Bond Future	9.53	87.9791	9.5288	87.9791	0.00
26/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3806	4	3806	4	0.00
26/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3771	4	3771	4	0.00
26/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4466	4	4466	4	0.00
26/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2549	3	2549	3	0.00
26/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4847	5	4847	5	0.00
26/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3094	3	3094	3	0.00
26/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6245	6	6245	6	0.00
26/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1623	2	1623	2	430.00
26/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4541	5	4541	5	0.00
26/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1468	1	1468	1	220.00
26/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3841	4	3841	4	0.00
26/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	593	1	593	1	200.00
26/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	826	1	826	1	102.00
26/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3912	4	3912	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
26/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6533	7	6533	7	0.00
26/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	671	1	671	1	220.00
26/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1425	1	1425	1	430.00
26/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3306	3	3306	3	0.00
26/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	726	1	726	1	430.00
26/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4865	5	4865	5	0.00
26/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1458	1	1458	1	0.00
26/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2274	2	2274	2	200.00
26/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5610	6	5610	6	0.00
26/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1181	1	1181	1	220.00
26/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3538	4	3538	4	0.00
26/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1862	2	1862	2	102.00
26/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1079	1	1079	1	102.00
26/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1207	1	1207	1	200.00
26/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1491	2	1491	2	0.00
26/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1475	1	1475	1	0.00
26/08/2021	R213 On 05-May-22			Bond Future	9.72	85.4818	9.7172	85.4818	0.00
26/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5919	6	5919	6	0.00
26/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5956	6	5956	6	0.00
26/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5882	6	5882	6	0.00
26/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1263	1	1263	1	0.00
26/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1286	1	1286	1	0.00
26/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1274	1	1274	1	0.00
26/08/2021	R213 On 04-August-22			Bond Future	9.92	86.4754	9.9159	86.4754	0.00
26/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3229	3	3229	3	0.00
26/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3203	3	3203	3	0.00
26/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3177	3	3177	3	0.00
26/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3310	3	3310	3	0.00
26/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3360	3	3360	3	0.00
26/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3334	3	3334	3	0.00
26/08/2021	R214 On 04-November-21			Bond Future	10.59	67.7794	10.5850	67.7794	18,846.00
26/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	10017	10	10017	10	0.00
26/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9972	10	9972	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
26/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9927	10	9927	10	0.00
26/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	51	0	51	0	0.00
26/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	49	0	49	0	0.00
26/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	50	0	50	0	0.00
26/08/2021	R214 On 03-February-22			Bond Future	10.76	68.5485	10.7568	68.5485	0.00
26/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4870	5	4870	5	0.00
26/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4830	5	4830	5	0.00
26/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4909	5	4909	5	0.00
26/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1297	1	1297	1	0.00
26/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1283	1	1283	1	0.00
26/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1269	1	1269	1	0.00
26/08/2021	R214 On 05-May-22			Bond Future	10.92	66.0751	10.9246	66.0751	0.00
26/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5929	6	5929	6	0.00
26/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5891	6	5891	6	0.00
26/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5967	6	5967	6	0.00
26/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1551	2	1551	2	0.00
26/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1538	2	1538	2	0.00
26/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1526	2	1526	2	0.00
26/08/2021	R214 On 04-August-22			Bond Future	11.10	66.8390	11.0990	66.8390	0.00
26/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3251	3	3251	3	0.00
26/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3224	3	3224	3	0.00
26/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3279	3	3279	3	0.00
26/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3917	4	3917	4	0.00
26/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	3946	4	3946	4	0.00
26/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3888	4	3888	4	0.00
26/08/2021	R248 On 04-November-21			Bond Future	10.55	85.5913	10.5478	85.5913	167,793.00
26/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14778	15	14778	15	0.00
26/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14724	15	14724	15	0.00
26/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1352	1	1352	1	0.00
26/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	152	0	152	0	0.00
26/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1071	1	1071	1	1,050.00
26/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3317	3	3317	3	1,050.00
26/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14831	15	14831	15	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
26/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	28	0	28	0	0.00
26/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1432	2	1432	2	0.00
26/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3798	4	3798	4	0.00
26/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	7955	8	7955	8	0.00
26/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	29	0	29	0	0.00
26/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3279	3	3279	3	0.00
26/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	28	0	28	0	0.00
26/08/2021	R248 On 03-February-22			Bond Future	10.72	86.5626	10.7171	86.5626	0.00
26/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6764	7	6764	7	0.00
26/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6713	7	6713	7	0.00
26/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	682	1	682	1	1,300.00
26/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6661	7	6661	7	0.00
26/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2430	2	2430	2	1,300.00
26/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8000	8	8000	8	0.00
26/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4067	4	4067	4	0.00
26/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1360	1	1360	1	0.00
26/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1389	1	1389	1	0.00
26/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1374	1	1374	1	0.00
26/08/2021	R248 On 05-May-22			Bond Future	10.88	83.1657	10.8821	83.1657	0.00
26/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7958	8	7958	8	0.00
26/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7910	8	7910	8	0.00
26/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7862	8	7862	8	0.00
26/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1737	2	1737	2	0.00
26/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1708	2	1708	2	0.00
26/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1722	2	1722	2	0.00
26/08/2021	R248 On 04-August-22			Bond Future	11.05	84.1276	11.0541	84.1276	0.00
26/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4308	4	4308	4	0.00
26/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4273	4	4273	4	0.00
26/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4238	4	4238	4	0.00
26/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4761	5	4761	5	0.00
26/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4725	5	4725	5	0.00
26/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4690	5	4690	5	0.00