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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
27/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	2025 On 04-November-21			Bond Future	155.18	155.1307	155.1765	155.1307	4,840.00
27/08/2021	2025 On 03-February-22			Bond Future	155.39	155.3474	155.3932	155.3474	0.00
27/08/2021	2025 On 05-May-22			Bond Future	157.26	157.2102	157.2564	157.2102	0.00
27/08/2021	2025 On 04-August-22			Bond Future	157.59	157.5417	157.5883	157.5417	0.00
27/08/2021	2029 On 04-November-21			Bond Future	114.02	114.0228	114.0219	114.0228	2,964.00
27/08/2021	2029 On 03-February-22			Bond Future	115.34	115.3444	115.3432	115.3444	0.00
27/08/2021	2029 On 05-May-22			Bond Future	115.53	115.5299	115.5286	115.5299	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
27/08/2021	2029 On 04-August-22			Bond Future	116.96	116.9606	116.9592	116.9606	0.00
27/08/2021	2030 On 04-November-21			Bond Future	8.94	96.4818	8.9402	96.4818	98,011.00
27/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8753	8	8753	8	0.00
27/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8658	8	8658	8	0.00
27/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1186	1	1186	1	300.00
27/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12644	12	12644	12	0.00
27/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1140	1	1140	1	3,250.00
27/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2824	3	2824	3	0.00
27/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5394	5	5394	5	29.00
27/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8706	8	8706	8	0.00
27/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	346	0	346	0	300.00
27/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11814	12	11814	12	0.00
27/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2458	2	2458	2	29.00
27/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3017	3	3017	3	0.00
27/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	781	1	781	1	9,100.00
27/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	858	1	858	1	0.00
27/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2135	2	2135	2	0.00
27/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	5	0	5	0	300.00
27/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	56	0	56	0	0.00
27/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	58	0	58	0	0.00
27/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4154	4	4154	4	0.00
27/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1033	1	1033	1	0.00
27/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2201	2	2201	2	0.00
27/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	10	0	10	0	29.00
27/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	263	0	263	0	0.00
27/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	55	0	55	0	0.00
27/08/2021	2030 On 03-February-22			Bond Future	9.13	93.5725	9.1290	93.5725	0.00
27/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3285	3	3285	3	0.00
27/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3252	3	3252	3	0.00
27/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4497	4	4497	4	0.00
27/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8963	9	8963	9	0.00
27/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3835	4	3835	4	1,000.00
27/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3318	3	3318	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
27/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2997	3	2997	3	0.00
27/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	786	1	786	1	101.00
27/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1640	2	1640	2	1,000.00
27/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3149	3	3149	3	0.00
27/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1823	2	1823	2	101.00
27/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	4851	5	4851	5	0.00
27/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1619	2	1619	2	0.00
27/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	302	0	302	0	1,000.00
27/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1356	1	1356	1	0.00
27/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1094	1	1094	1	101.00
27/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1659	2	1659	2	0.00
27/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1639	2	1639	2	0.00
27/08/2021	2030 On 05-May-22			Bond Future	9.33	94.6731	9.3261	94.6731	0.00
27/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5643	5	5643	5	0.00
27/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5606	5	5606	5	0.00
27/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2880	3	2880	3	0.00
27/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1770	2	1770	2	1,800.00
27/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8938	9	8938	9	0.00
27/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1607	2	1607	2	200.00
27/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	348	0	348	0	200.00
27/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5680	5	5680	5	0.00
27/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4741	5	4741	5	0.00
27/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	1024	1	1024	1	1,073.00
27/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	653	1	653	1	1,800.00
27/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4060	4	4060	4	0.00
27/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4325	5	4325	5	0.00
27/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7053	7	7053	7	0.00
27/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1250	1	1250	1	0.00
27/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9089	9	9089	9	0.00
27/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	590	1	590	1	1,800.00
27/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2757	3	2757	3	1,073.00
27/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5588	6	5588	6	0.00
27/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1273	1	1273	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
27/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1585	2	1585	2	1,073.00
27/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1261	1	1261	1	200.00
27/08/2021	2030 On 04-August-22			Bond Future	9.54	91.7718	9.5378	91.7718	0.00
27/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3267	3	3267	3	0.00
27/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3241	3	3241	3	0.00
27/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3293	3	3293	3	0.00
27/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3183	3	3183	3	0.00
27/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3230	3	3230	3	0.00
27/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3206	3	3206	3	0.00
27/08/2021	2032 On 04-November-21			Bond Future	9.61	91.7221	9.6091	91.7221	123,269.00
27/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11708	11	11708	11	0.00
27/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	1003	1	1003	1	700.00
27/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16995	17	16995	17	0.00
27/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11658	11	11658	11	0.00
27/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11607	11	11607	11	0.00
27/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2545	2	2545	2	700.00
27/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	24	0	24	0	0.00
27/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	700.00
27/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1212	1	1212	1	0.00
27/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	25	0	25	0	0.00
27/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	2726	3	2726	3	0.00
27/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	25	0	25	0	0.00
27/08/2021	2032 On 03-February-22			Bond Future	9.80	92.7630	9.8005	92.7630	0.00
27/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4920	5	4920	5	0.00
27/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4961	5	4961	5	0.00
27/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	604	1	604	1	198.00
27/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3741	4	3741	4	0.00
27/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	943	1	943	1	97.00
27/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	7159	7	7159	7	0.00
27/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4551	4	4551	4	0.00
27/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	2056	2	2056	2	210.00
27/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4878	5	4878	5	0.00
27/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4837	5	4837	5	0.00

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27/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2620	2	2620	2	0.00
27/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5861	6	5861	6	0.00
27/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5298	5	5298	5	0.00
27/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1946	2	1946	2	400.00
27/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7986	8	7986	8	0.00
27/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	560	1	560	1	210.00
27/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1117	1	1117	1	210.00
27/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	962	1	962	1	97.00
27/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1377	1	1377	1	400.00
27/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3263	3	3263	3	0.00
27/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2564	3	2564	3	198.00
27/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6083	6	6083	6	0.00
27/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1269	1	1269	1	0.00
27/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1226	1	1226	1	198.00
27/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1255	1	1255	1	0.00
27/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3132	3	3132	3	0.00
27/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	689	1	689	1	400.00
27/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1762	2	1762	2	97.00
27/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	4965	5	4965	5	0.00
27/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1240	1	1240	1	0.00
27/08/2021	2032 On 05-May-22			Bond Future	10.00	89.7075	9.9961	89.7075	0.00
27/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	7019	7	7019	7	0.00
27/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6936	7	6936	7	0.00
27/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	2070	2	2070	2	780.00
27/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3767	4	3767	4	780.00
27/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6977	7	6977	7	0.00
27/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7605	7	7605	7	0.00
27/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1142	1	1142	1	780.00
27/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1298	1	1298	1	0.00
27/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1309	1	1309	1	0.00
27/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2720	3	2720	3	0.00
27/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4501	5	4501	5	0.00
27/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1287	1	1287	1	0.00

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27/08/2021	2032 On 04-August-22			Bond Future	10.20	90.7486	10.1993	90.7486	0.00
27/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3664	3	3664	3	0.00
27/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3635	3	3635	3	0.00
27/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3693	4	3693	4	0.00
27/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3631	4	3631	4	0.00
27/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3605	4	3605	4	0.00
27/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3578	4	3578	4	0.00
27/08/2021	2033 On 04-November-21			Bond Future	107.95	107.5654	107.9457	107.5654	8,979.00
27/08/2021	2033 On 03-February-22			Bond Future	109.20	108.8121	109.1965	108.8121	0.00
27/08/2021	2033 On 05-May-22			Bond Future	109.23	108.8391	109.2280	108.8391	0.00
27/08/2021	2033 On 04-August-22			Bond Future	110.58	110.1869	110.5805	110.1869	0.00
27/08/2021	2037 On 04-November-21			Bond Future	10.41	87.5210	10.4139	87.5210	120,362.00
27/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	14177	14	14177	14	0.00
27/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	14126	14	14126	14	0.00
27/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	14227	14	14227	14	0.00
27/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11475	11	11475	11	0.00
27/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	7097	7	7097	7	600.00
27/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	55	0	55	0	600.00
27/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	282	0	282	0	0.00
27/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	15	0	15	0	0.00
27/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	15	0	15	0	0.00
27/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	14	0	14	0	0.00
27/08/2021	2037 On 03-February-22			Bond Future	10.60	84.2598	10.6002	84.2598	0.00
27/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6518	6	6518	6	0.00
27/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6471	6	6471	6	0.00
27/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6423	6	6423	6	0.00
27/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1091	1	1091	1	0.00
27/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1115	1	1115	1	0.00
27/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1103	1	1103	1	0.00
27/08/2021	2037 On 05-May-22			Bond Future	10.79	85.2510	10.7909	85.2510	0.00
27/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7714	7	7714	7	0.00
27/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7670	7	7670	7	0.00
27/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7625	7	7625	7	0.00

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27/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1401	1	1401	1	0.00
27/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1425	2	1425	2	0.00
27/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1413	1	1413	1	0.00
27/08/2021	2037 On 04-August-22			Bond Future	10.99	81.9839	10.9928	81.9839	0.00
27/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1743	2	1743	2	50.00
27/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3843	4	3843	4	0.00
27/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5580	5	5580	5	0.00
27/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3812	4	3812	4	0.00
27/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3781	4	3781	4	0.00
27/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4422	5	4422	5	0.00
27/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4359	5	4359	5	0.00
27/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	2993	3	2993	3	50.00
27/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7567	8	7567	8	0.00
27/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4390	5	4390	5	50.00
27/08/2021	2038 On 04-November-21			Bond Future	120.75	119.8012	120.7451	119.8012	5,949.00
27/08/2021	2038 On 03-February-22			Bond Future	120.37	119.4107	120.3653	119.4107	0.00
27/08/2021	2038 On 05-May-22			Bond Future	121.81	120.8428	121.8085	120.8428	0.00
27/08/2021	2038 On 04-August-22			Bond Future	121.50	120.5223	121.4999	120.5223	0.00
27/08/2021	2040 On 04-November-21			Bond Future	10.51	89.8762	10.5144	89.8762	82,062.00
27/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	15035	15	15035	15	0.00
27/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	14928	15	14928	15	0.00
27/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	14981	15	14981	15	0.00
27/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	18	0	18	0	0.00
27/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	19	0	19	0	0.00
27/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	18	0	18	0	0.00
27/08/2021	2040 On 03-February-22			Bond Future	10.69	86.3914	10.6947	86.3914	0.00
27/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	7102	7	7102	7	0.00
27/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	7052	7	7052	7	0.00
27/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	7153	7	7153	7	0.00
27/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1190	1	1190	1	0.00
27/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1178	1	1178	1	0.00
27/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1165	1	1165	1	0.00
27/08/2021	2040 On 05-May-22			Bond Future	10.88	87.4078	10.8787	87.4078	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
27/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	8212	8	8212	8	0.00
27/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	8164	8	8164	8	0.00
27/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	996	1	996	1	1,200.00
27/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	8260	8	8260	8	0.00
27/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2764	3	2764	3	1,200.00
27/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	13692	13	13692	13	0.00
27/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	634	1	634	1	1,200.00
27/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1534	2	1534	2	0.00
27/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	4933	5	4933	5	0.00
27/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1547	2	1547	2	0.00
27/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1560	2	1560	2	0.00
27/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	8803	9	8803	9	0.00
27/08/2021	2040 On 04-August-22			Bond Future	11.07	83.9150	11.0730	83.9150	0.00
27/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	4224	4	4224	4	0.00
27/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	4190	4	4190	4	0.00
27/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	4258	4	4258	4	0.00
27/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4412	5	4412	5	0.00
27/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4479	5	4479	5	0.00
27/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4446	5	4446	5	0.00
27/08/2021	2044 On 04-November-21			Bond Future	10.57	86.5198	10.5733	86.5198	61,777.00
27/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	14702	14	14702	14	0.00
27/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	14650	14	14650	14	0.00
27/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	14755	14	14755	14	0.00
27/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	23	0	23	0	0.00
27/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	24	0	24	0	0.00
27/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	23	0	23	0	0.00
27/08/2021	2044 On 03-February-22			Bond Future	10.75	83.1220	10.7452	83.1220	0.00
27/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	7086	7	7086	7	0.00
27/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	7036	7	7036	7	0.00
27/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6985	7	6985	7	0.00
27/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1248	1	1248	1	0.00
27/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1235	1	1235	1	0.00
27/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1222	1	1222	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
27/08/2021	2044 On 05-May-22			Bond Future	10.92	84.1000	10.9202	84.1000	0.00
27/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	8199	8	8199	8	0.00
27/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	8151	8	8151	8	0.00
27/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	8103	8	8103	8	0.00
27/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1618	2	1618	2	0.00
27/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1604	2	1604	2	0.00
27/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1591	2	1591	2	0.00
27/08/2021	2044 On 04-August-22			Bond Future	11.10	80.6939	11.1048	80.6939	0.00
27/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4356	4	4356	4	0.00
27/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4321	4	4321	4	0.00
27/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4286	4	4286	4	0.00
27/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4455	5	4455	5	0.00
27/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4422	5	4422	5	0.00
27/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4388	5	4388	5	0.00
27/08/2021	2046 On 04-November-21			Bond Future	108.10	106.9097	108.0980	106.9097	17,210.00
27/08/2021	2046 On 03-February-22			Bond Future	109.35	108.1490	109.3506	108.1490	0.00
27/08/2021	2046 On 05-May-22			Bond Future	108.78	107.5640	108.7802	107.5640	0.00
27/08/2021	2046 On 04-August-22			Bond Future	110.13	108.8963	110.1273	108.8963	0.00
27/08/2021	2050 On 04-November-21			Bond Future	111.44	110.9213	111.4408	110.9213	8,607.00
27/08/2021	2050 On 03-February-22			Bond Future	110.75	110.2295	110.7547	110.2295	0.00
27/08/2021	2050 On 05-May-22			Bond Future	112.08	111.5514	112.0828	111.5514	0.00
27/08/2021	2050 On 04-August-22			Bond Future	111.45	110.9153	111.4534	110.9153	0.00
27/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	AL37 On 04-November-21			Index Future	809.37	808.3260	809.3710	808.3260	0.00
27/08/2021	AL37 On 03-February-22			Index Future	818.55	817.4960	818.5500	817.4960	0.00
27/08/2021	AL37 On 05-May-22			Index Future	828.17	827.1020	828.1660	827.1020	0.00
27/08/2021	AL37 On 04-August-22			Index Future	838.12	837.0440	838.1200	837.0440	0.00
27/08/2021	AL7T On 04-November-21			Index Future	930.52	927.3910	930.5220	927.3910	0.00
27/08/2021	AL7T On 03-February-22			Index Future	941.08	937.9130	941.0760	937.9130	0.00
27/08/2021	AL7T On 05-May-22			Index Future	952.13	948.9330	952.1310	948.9330	0.00
27/08/2021	AL7T On 04-August-22			Index Future	963.58	960.3390	963.5750	960.3390	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
27/08/2021	ALBI On 04-November-21			Index Future	820.08	817.5600	820.0820	817.5600	119.00
27/08/2021	ALBI On 03-February-22			Index Future	829.38	826.8350	829.3830	826.8350	0.00
27/08/2021	ALBI On 05-May-22			Index Future	839.13	836.5500	839.1270	836.5500	0.00
27/08/2021	ALBI On 04-August-22			Index Future	849.21	846.6050	849.2120	846.6050	0.00
27/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	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
27/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2021	ES33 On 04-November-21			Bond Future	11.15	77.1767	11.1489	77.1767	350.00
27/08/2021	ES33 On 03-February-22			Bond Future	11.38	78.0714	11.3843	78.0714	0.00
27/08/2021	ES33 On 05-May-22			Bond Future	11.62	75.2305	11.6209	75.2305	0.00
27/08/2021	ES33 On 04-August-22			Bond Future	11.87	76.1150	11.8675	76.1150	0.00
27/08/2021	ES42 On 04-November-21			Bond Future	11.64	75.7080	11.6436	75.7080	4,779.00
27/08/2021	ES42 On 03-February-22			Bond Future	11.86	76.5861	11.8577	76.5861	0.00
27/08/2021	ES42 On 05-May-22			Bond Future	12.08	73.2465	12.0802	73.2465	0.00
27/08/2021	ES42 On 04-August-22			Bond Future	12.31	74.1063	12.3059	74.1063	0.00
27/08/2021	GOVI On 04-November-21			GOVI	809.80	807.3200	809.8030	807.3200	986.00
27/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	813830	79	813830	79	0.00
27/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	814030	79	814030	79	0.00
27/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	813930	79	813930	79	0.00
27/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 03-February-22			GOVI	818.99	816.4790	818.9880	816.4790	0.00
27/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	262380	24	262380	24	0.00
27/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	262480	24	262480	24	0.00
27/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	262280	24	262280	24	0.00
27/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 05-May-22			GOVI	828.61	826.0720	828.6090	826.0720	0.00
27/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	403690	38	403690	38	0.00
27/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	403790	38	403790	38	0.00
27/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	403590	38	403590	38	0.00
27/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 04-August-22			GOVI	838.57	836.0020	838.5680	836.0020	0.00
27/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	192980	17	192980	17	0.00
27/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	193080	17	193080	17	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
27/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	192880	17	192880	17	0.00
27/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
27/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
27/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2021	IGOV On 04-November-21			Index Future	296.17	295.1860	296.1710	295.1860	475.00
27/08/2021	IGOV On 03-February-22			Index Future	299.60	298.6070	299.6030	298.6070	0.00
27/08/2021	IGOV On 05-May-22			Index Future	303.19	302.1870	303.1940	302.1870	0.00
27/08/2021	IGOV On 04-August-22			Index Future	306.91	305.8900	306.9090	305.8900	0.00
27/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
27/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.2950	3.6850	96.2950	30,000.00
27/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.72	96.2550	3.7150	96.2550	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
27/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2300	3.7400	96.2300	0.00
27/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.83	96.1450	3.8250	96.1450	0.00
27/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.88	96.0900	3.8800	96.0900	0.00
27/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.02	95.9300	4.0200	95.9300	0.00
27/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.9000	4.0500	95.9000	0.00
27/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.44	95.5050	4.4350	95.5050	472.00
27/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.70	95.2400	4.7000	95.2400	0.00
27/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.99	94.9600	4.9900	94.9600	68.00
27/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.20	94.7550	5.1950	94.7550	0.00
27/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.49	94.4650	5.4850	94.4650	0.00
27/08/2021	R023 On 04-November-21			Bond Future	5.04	104.8298	5.0434	104.8298	14,628.00
27/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	117	0	117	0	0.00
27/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	112	0	112	0	0.00
27/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	106	0	106	0	0.00
27/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	290	0	290	0	0.00
27/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	283	0	283	0	0.00
27/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	275	0	275	0	0.00
27/08/2021	R023 On 03-February-22			Bond Future	5.17	106.0191	5.1707	106.0191	0.00
27/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	208	0	208	0	0.00
27/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	203	0	203	0	0.00
27/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	213	0	213	0	0.00
27/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	307	0	307	0	0.00
27/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	318	0	318	0	0.00
27/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	313	0	313	0	0.00
27/08/2021	R023 On 05-May-22			Bond Future	5.30	103.3552	5.2997	103.3552	0.00
27/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	871	1	871	1	0.00
27/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	864	1	864	1	0.00
27/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	878	1	878	1	0.00
27/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	80	0	80	0	0.00
27/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	83	0	83	0	0.00
27/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	81	0	81	0	0.00
27/08/2021	R023 On 04-August-22			Bond Future	5.49	104.5801	5.4899	104.5801	0.00
27/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	450	0	450	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
27/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	446	0	446	0	0.00
27/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	454	0	454	0	0.00
27/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	145	0	145	0	0.00
27/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	148	0	148	0	0.00
27/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	147	0	147	0	0.00
27/08/2021	R035 On 04-November-21			Bond Future	10.18	91.9682	10.1797	91.9682	77,110.00
27/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13954	14	13954	14	0.00
27/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9823	10	9823	10	0.00
27/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2168	2	2168	2	782.00
27/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	20349	20	20349	20	0.00
27/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13902	14	13902	14	0.00
27/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6811	7	6811	7	0.00
27/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2278	2	2278	2	150.00
27/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	14006	14	14006	14	0.00
27/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	6163	6	6163	6	0.00
27/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1787	2	1787	2	400.00
27/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3813	4	3813	4	400.00
27/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3718	4	3718	4	0.00
27/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1755	2	1755	2	350.00
27/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	958	1	958	1	350.00
27/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2224	2	2224	2	0.00
27/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	316	0	316	0	350.00
27/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	924	1	924	1	0.00
27/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	396	0	396	0	782.00
27/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	1831	2	1831	2	0.00
27/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2189	2	2189	2	0.00
27/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	16	0	16	0	0.00
27/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	104	0	104	0	782.00
27/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1742	2	1742	2	0.00
27/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	17	0	17	0	0.00
27/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
27/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	17	0	17	0	0.00
27/08/2021	R035 On 03-February-22			Bond Future	10.37	93.0116	10.3748	93.0116	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
27/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6514	6	6514	6	0.00
27/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	1062	1	1062	1	683.00
27/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	2048	2	2048	2	280.00
27/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9649	9	9649	9	0.00
27/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5628	5	5628	5	0.00
27/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6467	6	6467	6	0.00
27/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6420	6	6420	6	0.00
27/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	7233	7	7233	7	0.00
27/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5905	6	5905	6	0.00
27/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2830	3	2830	3	1,600.00
27/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1561	1	1561	1	200.00
27/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3766	4	3766	4	0.00
27/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5537	5	5537	5	0.00
27/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6705	6	6705	6	0.00
27/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3921	4	3921	4	0.00
27/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8902	9	8902	9	0.00
27/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2537	2	2537	2	200.00
27/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1374	1	1374	1	1,600.00
27/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	2992	3	2992	3	0.00
27/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	654	1	654	1	280.00
27/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1068	1	1068	1	200.00
27/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3290	3	3290	3	0.00
27/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2250	2	2250	2	200.00
27/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4599	5	4599	5	0.00
27/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	947	1	947	1	683.00
27/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1141	1	1141	1	0.00
27/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1128	1	1128	1	0.00
27/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1287	1	1287	1	200.00
27/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	556	1	556	1	1,800.00
27/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1405	2	1405	2	280.00
27/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	3866	4	3866	4	0.00
27/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1116	1	1116	1	0.00
27/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2151	2	2151	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
27/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5624	6	5624	6	0.00
27/08/2021	R035 On 05-May-22			Bond Future	10.57	89.6274	10.5665	89.6274	0.00
27/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7879	8	7879	8	0.00
27/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7834	8	7834	8	0.00
27/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7789	8	7789	8	0.00
27/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1393	1	1393	1	0.00
27/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1381	1	1381	1	0.00
27/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1369	1	1369	1	0.00
27/08/2021	R035 On 04-August-22			Bond Future	10.77	90.6650	10.7675	90.6650	0.00
27/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	4012	4	4012	4	0.00
27/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5339	5	5339	5	0.00
27/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3981	4	3981	4	0.00
27/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3950	4	3950	4	0.00
27/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3703	4	3703	4	0.00
27/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1680	2	1680	2	100.00
27/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4495	5	4495	5	100.00
27/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	7677	8	7677	8	0.00
27/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4244	4	4244	4	0.00
27/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3144	3	3144	3	100.00
27/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4213	4	4213	4	0.00
27/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4182	4	4182	4	0.00
27/08/2021	R186 On 04-November-21			Bond Future	7.45	116.6535	7.4502	116.6535	65,520.00
27/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3207	3	3207	3	0.00
27/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5820	6	5820	6	0.00
27/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3170	3	3170	3	0.00
27/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3133	3	3133	3	0.00
27/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2040	2	2040	2	0.00
27/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	288	0	288	0	0.00
27/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	281	0	281	0	0.00
27/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	49	0	49	0	15,177.00
27/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	275	0	275	0	0.00
27/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	606	1	606	1	15,177.00
27/08/2021	R186 On 03-February-22			Bond Future	7.64	112.6954	7.6373	112.6954	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
27/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1002	1	1002	1	0.00
27/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	986	1	986	1	0.00
27/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1018	1	1018	1	0.00
27/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2475	3	2475	3	0.00
27/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2530	3	2530	3	0.00
27/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2502	3	2502	3	0.00
27/08/2021	R186 On 05-May-22			Bond Future	7.84	114.0207	7.8357	114.0207	0.00
27/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3176	3	3176	3	0.00
27/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3149	3	3149	3	0.00
27/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2116	2	2116	2	435.00
27/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4125	4	4125	4	0.00
27/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3203	3	3203	3	0.00
27/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1025	1	1025	1	435.00
27/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1263	1	1263	1	0.00
27/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3305	3	3305	3	0.00
27/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	926	1	926	1	435.00
27/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1288	1	1288	1	0.00
27/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1937	2	1937	2	0.00
27/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1276	1	1276	1	0.00
27/08/2021	R186 On 04-August-22			Bond Future	8.05	110.0748	8.0505	110.0748	0.00
27/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2470	2	2470	2	0.00
27/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2449	2	2449	2	0.00
27/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2491	2	2491	2	0.00
27/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2111	2	2111	2	0.00
27/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2146	2	2146	2	0.00
27/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2128	2	2128	2	0.00
27/08/2021	R197 On 04-November-21			Bond Future	326.37	326.3942	326.3746	326.3942	1,274.00
27/08/2021	R197 On 03-February-22			Bond Future	321.94	321.9578	321.9368	321.9578	0.00
27/08/2021	R197 On 05-May-22			Bond Future	325.80	325.8192	325.7973	325.8192	0.00
27/08/2021	R197 On 04-August-22			Bond Future	321.46	321.4791	321.4583	321.4791	0.00
27/08/2021	R202 On 04-November-21			Bond Future	239.95	239.4825	239.9540	239.4825	8,324.00
27/08/2021	R202 On 03-February-22			Bond Future	238.37	237.8924	238.3684	237.8924	0.00
27/08/2021	R202 On 05-May-22			Bond Future	241.23	240.7452	241.2266	240.7452	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
27/08/2021	R202 On 04-August-22			Bond Future	239.77	239.2780	239.7660	239.2780	0.00
27/08/2021	R209 On 04-November-21			Bond Future	10.15	71.1910	10.1535	71.1910	37,855.00
27/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10638	10	10638	10	0.00
27/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	339	0	339	0	6,000.00
27/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	2005	2	2005	2	0.00
27/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10684	10	10684	10	0.00
27/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10592	10	10592	10	0.00
27/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9807	10	9807	10	0.00
27/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2911	3	2911	3	0.00
27/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1269	1	1269	1	0.00
27/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2179	2	2179	2	3,100.00
27/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1442	2	1442	2	4,000.00
27/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	46	0	46	0	9,000.00
27/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	30	0	30	0	0.00
27/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	31	0	31	0	0.00
27/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	32	0	32	0	0.00
27/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	917	1	917	1	5,400.00
27/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4328	5	4328	5	0.00
27/08/2021	R209 On 03-February-22			Bond Future	10.32	71.9990	10.3230	71.9990	0.00
27/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	5034	5	5034	5	0.00
27/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4994	5	4994	5	0.00
27/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4954	5	4954	5	0.00
27/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1114	1	1114	1	0.00
27/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1102	1	1102	1	0.00
27/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1089	1	1089	1	0.00
27/08/2021	R209 On 05-May-22			Bond Future	10.49	69.7044	10.4945	69.7044	0.00
27/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6408	6	6408	6	0.00
27/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6369	6	6369	6	0.00
27/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6330	6	6330	6	0.00
27/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1364	1	1364	1	0.00
27/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1352	1	1352	1	0.00
27/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1341	1	1341	1	0.00
27/08/2021	R209 On 04-August-22			Bond Future	10.67	70.5116	10.6708	70.5116	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
27/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3308	3	3308	3	0.00
27/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3254	3	3254	3	0.00
27/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3281	3	3281	3	0.00
27/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3779	4	3779	4	0.00
27/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	3808	4	3808	4	0.00
27/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3752	4	3752	4	0.00
27/08/2021	R210 On 04-November-21			Bond Future	211.24	210.8622	211.2396	210.8622	1,486.00
27/08/2021	R210 On 03-February-22			Bond Future	213.69	213.3063	213.6874	213.3063	0.00
27/08/2021	R210 On 05-May-22			Bond Future	213.40	213.0113	213.3972	213.0113	0.00
27/08/2021	R210 On 04-August-22			Bond Future	216.04	215.6494	216.0397	215.6494	0.00
27/08/2021	R212 On 04-November-21			Bond Future	174.95	174.9692	174.9522	174.9692	1,025.00
27/08/2021	R213 On 04-November-21			Bond Future	9.28	87.0031	9.2848	87.0031	9,895.00
27/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9435	9	9435	9	0.00
27/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9388	9	9388	9	0.00
27/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9482	9	9482	9	0.00
27/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	44	0	44	0	0.00
27/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	43	0	43	0	0.00
27/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	42	0	42	0	0.00
27/08/2021	R213 On 03-February-22			Bond Future	9.47	87.9901	9.4729	87.9901	0.00
27/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	4000	4	4000	4	0.00
27/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3964	4	3964	4	0.00
27/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4675	4	4675	4	0.00
27/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2705	3	2705	3	0.00
27/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	5065	5	5065	5	0.00
27/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6486	6	6486	6	0.00
27/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1740	2	1740	2	430.00
27/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4753	5	4753	5	0.00
27/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1578	1	1578	1	220.00
27/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3268	3	3268	3	0.00
27/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	4037	4	4037	4	0.00
27/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	650	1	650	1	200.00
27/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	898	1	898	1	102.00
27/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	4109	4	4109	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
27/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6778	7	6778	7	0.00
27/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	614	1	614	1	220.00
27/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1321	1	1321	1	430.00
27/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3121	3	3121	3	0.00
27/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	666	1	666	1	430.00
27/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4636	5	4636	5	0.00
27/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1352	1	1352	1	0.00
27/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2128	2	2128	2	200.00
27/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5365	6	5365	6	0.00
27/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1735	2	1735	2	102.00
27/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1091	1	1091	1	220.00
27/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3346	4	3346	4	0.00
27/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	996	1	996	1	102.00
27/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1116	1	1116	1	200.00
27/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1384	1	1384	1	0.00
27/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1368	1	1368	1	0.00
27/08/2021	R213 On 05-May-22			Bond Future	9.66	85.4927	9.6589	85.4927	0.00
27/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	6143	6	6143	6	0.00
27/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	6180	6	6180	6	0.00
27/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	6105	6	6105	6	0.00
27/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1183	1	1183	1	0.00
27/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1204	1	1204	1	0.00
27/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1193	1	1193	1	0.00
27/08/2021	R213 On 04-August-22			Bond Future	9.86	86.4863	9.8551	86.4863	0.00
27/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3386	3	3386	3	0.00
27/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3359	3	3359	3	0.00
27/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3332	3	3332	3	0.00
27/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3158	3	3158	3	0.00
27/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3206	3	3206	3	0.00
27/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3182	3	3182	3	0.00
27/08/2021	R214 On 04-November-21			Bond Future	10.54	67.9129	10.5369	67.9129	18,846.00
27/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	10297	10	10297	10	0.00
27/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	10252	10	10252	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
27/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	10207	10	10207	10	0.00
27/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	43	0	43	0	0.00
27/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	41	0	41	0	0.00
27/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	42	0	42	0	0.00
27/08/2021	R214 On 03-February-22			Bond Future	10.71	68.6834	10.7070	68.6834	0.00
27/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	5074	5	5074	5	0.00
27/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	5034	5	5034	5	0.00
27/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	5114	5	5114	5	0.00
27/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1209	1	1209	1	0.00
27/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1196	1	1196	1	0.00
27/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1183	1	1183	1	0.00
27/08/2021	R214 On 05-May-22			Bond Future	10.87	66.2114	10.8729	66.2114	0.00
27/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	6139	6	6139	6	0.00
27/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	6101	6	6101	6	0.00
27/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	6178	6	6178	6	0.00
27/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1466	2	1466	2	0.00
27/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1453	2	1453	2	0.00
27/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1441	2	1441	2	0.00
27/08/2021	R214 On 04-August-22			Bond Future	11.05	66.9770	11.0455	66.9770	0.00
27/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3396	3	3396	3	0.00
27/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3368	3	3368	3	0.00
27/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3425	3	3425	3	0.00
27/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3764	4	3764	4	0.00
27/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	3792	4	3792	4	0.00
27/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3736	4	3736	4	0.00
27/08/2021	R248 On 04-November-21			Bond Future	10.50	85.7617	10.4997	85.7617	167,793.00
27/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	15141	15	15141	15	0.00
27/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	15088	15	15088	15	0.00
27/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1479	1	1479	1	0.00
27/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	174	0	174	0	0.00
27/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1179	1	1179	1	1,050.00
27/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3544	3	3544	3	1,050.00
27/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	15195	15	15195	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
27/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	23	0	23	0	0.00
27/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1290	1	1290	1	0.00
27/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3537	4	3537	4	0.00
27/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	7609	8	7609	8	0.00
27/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	24	0	24	0	0.00
27/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3038	3	3038	3	0.00
27/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	23	0	23	0	0.00
27/08/2021	R248 On 03-February-22			Bond Future	10.67	86.7347	10.6670	86.7347	0.00
27/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	7038	7	7038	7	0.00
27/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6986	7	6986	7	0.00
27/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	745	1	745	1	1,300.00
27/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6934	7	6934	7	0.00
27/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2586	2	2586	2	1,300.00
27/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	7690	8	7690	8	0.00
27/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	3851	4	3851	4	0.00
27/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1262	1	1262	1	0.00
27/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1290	1	1290	1	0.00
27/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1276	1	1276	1	0.00
27/08/2021	R248 On 05-May-22			Bond Future	10.83	83.3397	10.8302	83.3397	0.00
27/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	8236	8	8236	8	0.00
27/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	8187	8	8187	8	0.00
27/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	8138	8	8138	8	0.00
27/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1637	2	1637	2	0.00
27/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1609	2	1609	2	0.00
27/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1623	2	1623	2	0.00
27/08/2021	R248 On 04-August-22			Bond Future	11.00	84.3035	11.0001	84.3035	0.00
27/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4500	4	4500	4	0.00
27/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4464	4	4464	4	0.00
27/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4427	4	4427	4	0.00
27/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4570	5	4570	5	0.00
27/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4535	5	4535	5	0.00
27/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4500	5	4500	5	0.00