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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
30/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	2025 On 04-November-21			Bond Future	155.13	155.1765	155.1295	155.1765	4,840.00
30/08/2021	2025 On 03-February-22			Bond Future	155.35	155.3932	155.3451	155.3932	0.00
30/08/2021	2025 On 05-May-22			Bond Future	157.21	157.2564	157.2075	157.2564	0.00
30/08/2021	2025 On 04-August-22			Bond Future	157.54	157.5883	157.5388	157.5883	0.00
30/08/2021	2029 On 04-November-21			Bond Future	114.11	114.0219	114.1071	114.0219	2,964.00
30/08/2021	2029 On 03-February-22			Bond Future	115.43	115.3432	115.4290	115.3432	0.00
30/08/2021	2029 On 05-May-22			Bond Future	115.62	115.5286	115.6152	115.5286	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
30/08/2021	2029 On 04-August-22			Bond Future	117.05	116.9592	117.0467	116.9592	0.00
30/08/2021	2030 On 04-November-21			Bond Future	8.89	96.7791	8.8865	96.7791	98,011.00
30/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	9037	9	9037	9	0.00
30/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8941	9	8941	9	0.00
30/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1279	1	1279	1	300.00
30/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12940	13	12940	13	0.00
30/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1230	1	1230	1	3,250.00
30/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	3002	3	3002	3	0.00
30/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5641	5	5641	5	29.00
30/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8989	9	8989	9	0.00
30/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	377	0	377	0	300.00
30/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	12109	12	12109	12	0.00
30/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2620	2	2620	2	29.00
30/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3202	3	3202	3	0.00
30/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	669	1	669	1	9,100.00
30/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	738	1	738	1	0.00
30/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	1930	2	1930	2	0.00
30/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	4	0	4	0	300.00
30/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	42	0	42	0	0.00
30/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	43	0	43	0	0.00
30/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	3887	4	3887	4	0.00
30/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	897	1	897	1	0.00
30/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	1993	2	1993	2	0.00
30/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	7	0	7	0	29.00
30/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	212	0	212	0	0.00
30/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	41	0	41	0	0.00
30/08/2021	2030 On 03-February-22			Bond Future	9.07	93.8728	9.0729	93.8728	0.00
30/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3454	3	3454	3	0.00
30/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3420	3	3420	3	0.00
30/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4699	4	4699	4	0.00
30/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	9228	9	9228	9	0.00
30/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	4019	4	4019	4	1,000.00
30/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3488	3	3488	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
30/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	3156	3	3156	3	0.00
30/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	846	1	846	1	101.00
30/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1745	2	1745	2	1,000.00
30/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	2953	3	2953	3	0.00
30/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1681	2	1681	2	101.00
30/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	4609	5	4609	5	0.00
30/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1488	2	1488	2	0.00
30/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	266	0	266	0	1,000.00
30/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1240	1	1240	1	0.00
30/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	994	1	994	1	101.00
30/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1525	2	1525	2	0.00
30/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1507	2	1507	2	0.00
30/08/2021	2030 On 05-May-22			Bond Future	9.27	94.9768	9.2673	94.9768	0.00
30/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5855	6	5855	6	0.00
30/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5818	6	5818	6	0.00
30/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	3025	3	3025	3	0.00
30/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1874	2	1874	2	1,800.00
30/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	9192	9	9192	9	0.00
30/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1704	2	1704	2	200.00
30/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	375	0	375	0	200.00
30/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5893	6	5893	6	0.00
30/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4936	5	4936	5	0.00
30/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	1093	1	1093	1	1,073.00
30/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	700	1	700	1	1,800.00
30/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	3860	4	3860	4	0.00
30/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4118	4	4118	4	0.00
30/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	6796	7	6796	7	0.00
30/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1157	1	1157	1	0.00
30/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	8812	9	8812	9	0.00
30/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	539	1	539	1	1,800.00
30/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2597	3	2597	3	1,073.00
30/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5353	6	5353	6	0.00
30/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1179	1	1179	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
30/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1475	2	1475	2	1,073.00
30/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1168	1	1168	1	200.00
30/08/2021	2030 On 04-August-22			Bond Future	9.48	92.0792	9.4761	92.0792	0.00
30/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3416	3	3416	3	0.00
30/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3389	3	3389	3	0.00
30/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3443	3	3443	3	0.00
30/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3024	3	3024	3	0.00
30/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3069	3	3069	3	0.00
30/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3047	3	3047	3	0.00
30/08/2021	2032 On 04-November-21			Bond Future	9.56	92.0801	9.5554	92.0801	123,269.00
30/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	12029	12	12029	12	0.00
30/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	1088	1	1088	1	700.00
30/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	17323	17	17323	17	0.00
30/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11928	12	11928	12	0.00
30/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2718	3	2718	3	700.00
30/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11978	12	11978	12	0.00
30/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	17	0	17	0	0.00
30/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
30/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1057	1	1057	1	0.00
30/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	18	0	18	0	0.00
30/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	2483	3	2483	3	0.00
30/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	18	0	18	0	0.00
30/08/2021	2032 On 03-February-22			Bond Future	9.74	93.1249	9.7446	93.1249	0.00
30/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	5140	5	5140	5	0.00
30/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	5182	5	5182	5	0.00
30/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	655	1	655	1	198.00
30/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3930	4	3930	4	0.00
30/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	1015	1	1015	1	97.00
30/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	7420	7	7420	7	0.00
30/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4763	5	4763	5	0.00
30/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	2184	2	2184	2	210.00
30/08/2021	2032 On 03-February-22	9.57	Call	Bond Future	2041	0	2041	0	1,050.00
30/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	5055	5	5055	5	0.00

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30/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	6100	6	6100	6	0.00
30/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	5097	5	5097	5	0.00
30/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2771	3	2771	3	0.00
30/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	2069	2	2069	2	400.00
30/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	8257	8	8257	8	0.00
30/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5526	5	5526	5	0.00
30/08/2021	2032 On 03-February-22	10.65	Call	Bond Future	6056	0	6056	0	0.00
30/08/2021	2032 On 03-February-22	9.67	Call	Bond Future	2332	0	2332	0	0.00
30/08/2021	2032 On 03-February-22	10.65	Put	Bond Future	880	0	880	0	1,050.00
30/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1014	1	1014	1	210.00
30/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	499	1	499	1	210.00
30/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2383	3	2383	3	198.00
30/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	5802	6	5802	6	0.00
30/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1142	1	1142	1	0.00
30/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	870	1	870	1	97.00
30/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1257	1	1257	1	400.00
30/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3055	3	3055	3	0.00
30/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1156	1	1156	1	0.00
30/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1115	1	1115	1	198.00
30/08/2021	2032 On 03-February-22	9.67	Put	Bond Future	2777	0	2777	0	1,050.00
30/08/2021	2032 On 03-February-22	9.57	Put	Bond Future	3086	0	3086	0	0.00
30/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	2929	3	2929	3	0.00
30/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	618	1	618	1	400.00
30/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1129	1	1129	1	0.00
30/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1620	2	1620	2	97.00
30/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	4706	5	4706	5	0.00
30/08/2021	2032 On 05-May-22			Bond Future	9.94	90.0734	9.9378	90.0734	0.00
30/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	7261	7	7261	7	0.00
30/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	7176	7	7176	7	0.00
30/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	2187	2	2187	2	780.00
30/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3941	4	3941	4	780.00
30/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	7218	7	7218	7	0.00
30/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7855	8	7855	8	0.00

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30/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1057	1	1057	1	780.00
30/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1204	1	1204	1	0.00
30/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1215	1	1215	1	0.00
30/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2559	3	2559	3	0.00
30/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4283	5	4283	5	0.00
30/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1194	1	1194	1	0.00
30/08/2021	2032 On 04-August-22			Bond Future	10.14	91.1189	10.1385	91.1189	0.00
30/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3828	4	3828	4	0.00
30/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3798	4	3798	4	0.00
30/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3858	4	3858	4	0.00
30/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3455	4	3455	4	0.00
30/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3429	4	3429	4	0.00
30/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3403	4	3403	4	0.00
30/08/2021	2033 On 04-November-21			Bond Future	108.17	107.9457	108.1704	107.9457	8,979.00
30/08/2021	2033 On 03-February-22			Bond Future	109.42	109.1965	109.4234	109.1965	0.00
30/08/2021	2033 On 05-May-22			Bond Future	109.46	109.2280	109.4574	109.2280	0.00
30/08/2021	2033 On 04-August-22			Bond Future	110.81	110.5805	110.8127	110.5805	0.00
30/08/2021	2037 On 04-November-21			Bond Future	10.35	87.8458	10.3501	87.8458	121,563.00
30/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	14603	14	14603	14	0.00
30/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	14552	14	14552	14	0.00
30/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	14654	14	14654	14	0.00
30/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11890	11	11890	11	0.00
30/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	7468	7	7468	7	600.00
30/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	40	0	40	0	600.00
30/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	221	0	221	0	0.00
30/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	10	0	10	0	0.00
30/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	10	0	10	0	0.00
30/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	10	0	10	0	0.00
30/08/2021	2037 On 03-February-22			Bond Future	10.53	84.5880	10.5340	84.5880	0.00
30/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6837	7	6837	7	0.00
30/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6788	6	6788	6	0.00
30/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6740	6	6740	6	0.00
30/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	975	1	975	1	0.00

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30/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	997	1	997	1	0.00
30/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	986	1	986	1	0.00
30/08/2021	2037 On 05-May-22			Bond Future	10.72	85.5829	10.7222	85.5829	0.00
30/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	8038	8	8038	8	0.00
30/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7992	8	7992	8	0.00
30/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7947	8	7947	8	0.00
30/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1284	1	1284	1	0.00
30/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1306	1	1306	1	0.00
30/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1295	1	1295	1	0.00
30/08/2021	2037 On 04-August-22			Bond Future	10.92	82.3197	10.9212	82.3197	0.00
30/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	4054	4	4054	4	0.00
30/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5844	6	5844	6	0.00
30/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1866	2	1866	2	50.00
30/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	4022	4	4022	4	0.00
30/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3990	4	3990	4	0.00
30/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4185	4	4185	4	0.00
30/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4124	4	4124	4	0.00
30/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	2811	3	2811	3	50.00
30/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7243	8	7243	8	0.00
30/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4154	4	4154	4	50.00
30/08/2021	2038 On 04-November-21			Bond Future	120.60	120.7451	120.5968	120.7451	5,949.00
30/08/2021	2038 On 03-February-22			Bond Future	120.21	120.3653	120.2149	120.3653	0.00
30/08/2021	2038 On 05-May-22			Bond Future	121.66	121.8085	121.6562	121.8085	0.00
30/08/2021	2038 On 04-August-22			Bond Future	121.35	121.4999	121.3455	121.4999	0.00
30/08/2021	2040 On 04-November-21			Bond Future	10.44	90.2633	10.4354	90.2633	82,062.00
30/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	15606	15	15606	15	0.00
30/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	15499	15	15499	15	0.00
30/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	15553	15	15553	15	0.00
30/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	12	0	12	0	0.00
30/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	12	0	12	0	0.00
30/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	11	0	11	0	0.00
30/08/2021	2040 On 03-February-22			Bond Future	10.61	86.7826	10.6126	86.7826	0.00
30/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	7538	7	7538	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	7486	7	7486	7	0.00
30/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	7590	7	7590	7	0.00
30/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1041	1	1041	1	0.00
30/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1029	1	1029	1	0.00
30/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1018	1	1018	1	0.00
30/08/2021	2040 On 05-May-22			Bond Future	10.79	87.8034	10.7934	87.8034	0.00
30/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	8650	8	8650	8	0.00
30/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	8601	8	8601	8	0.00
30/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	1110	1	1110	1	1,200.00
30/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	3003	3	3003	3	1,200.00
30/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	14211	14	14211	14	0.00
30/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	8698	8	8698	8	0.00
30/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1382	2	1382	2	0.00
30/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	4581	5	4581	5	0.00
30/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1394	2	1394	2	0.00
30/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	562	1	562	1	1,200.00
30/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1406	2	1406	2	0.00
30/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	8326	9	8326	9	0.00
30/08/2021	2040 On 04-August-22			Bond Future	10.98	84.3154	10.9842	84.3154	0.00
30/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	4521	4	4521	4	0.00
30/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	4486	4	4486	4	0.00
30/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	4556	4	4556	4	0.00
30/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4113	4	4113	4	0.00
30/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4176	4	4176	4	0.00
30/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4144	4	4144	4	0.00
30/08/2021	2044 On 04-November-21			Bond Future	10.49	86.8753	10.4892	86.8753	60,562.00
30/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	15321	15	15321	15	0.00
30/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	15268	15	15268	15	0.00
30/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	15374	15	15374	15	0.00
30/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	14	0	14	0	0.00
30/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	15	0	15	0	0.00
30/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	15	0	15	0	0.00
30/08/2021	2044 On 03-February-22			Bond Future	10.66	83.4813	10.6578	83.4813	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
30/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	7559	7	7559	7	0.00
30/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	7507	7	7507	7	0.00
30/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	7455	7	7455	7	0.00
30/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1084	1	1084	1	0.00
30/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1072	1	1072	1	0.00
30/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1060	1	1060	1	0.00
30/08/2021	2044 On 05-May-22			Bond Future	10.83	84.4634	10.8295	84.4634	0.00
30/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	8674	8	8674	8	0.00
30/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	8625	8	8625	8	0.00
30/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	8576	8	8576	8	0.00
30/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1450	2	1450	2	0.00
30/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1437	2	1437	2	0.00
30/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1425	2	1425	2	0.00
30/08/2021	2044 On 04-August-22			Bond Future	11.01	81.0617	11.0103	81.0617	0.00
30/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4685	4	4685	4	0.00
30/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4648	4	4648	4	0.00
30/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4612	4	4612	4	0.00
30/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4133	4	4133	4	0.00
30/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4101	4	4101	4	0.00
30/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4069	4	4069	4	0.00
30/08/2021	2046 On 04-November-21			Bond Future	108.11	108.0980	108.1065	108.0980	17,210.00
30/08/2021	2046 On 03-February-22			Bond Future	109.36	109.3506	109.3591	109.3506	0.00
30/08/2021	2046 On 05-May-22			Bond Future	108.79	108.7802	108.7884	108.7802	0.00
30/08/2021	2046 On 04-August-22			Bond Future	110.14	110.1273	110.1356	110.1273	0.00
30/08/2021	2050 On 04-November-21			Bond Future	111.66	111.4408	111.6573	111.4408	8,607.00
30/08/2021	2050 On 03-February-22			Bond Future	110.97	110.7547	110.9732	110.7547	0.00
30/08/2021	2050 On 05-May-22			Bond Future	112.30	112.0828	112.3039	112.0828	0.00
30/08/2021	2050 On 04-August-22			Bond Future	111.68	111.4534	111.6771	111.4534	0.00
30/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	AL37 On 04-November-21			Index Future	810.22	809.3710	810.2210	809.3710	0.00
30/08/2021	AL37 On 03-February-22			Index Future	819.40	818.5500	819.4030	818.5500	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
30/08/2021	AL37 On 05-May-22			Index Future	829.03	828.1660	829.0250	828.1660	0.00
30/08/2021	AL37 On 04-August-22			Index Future	838.99	838.1200	838.9860	838.1200	0.00
30/08/2021	AL7T On 04-November-21			Index Future	933.79	930.5220	933.7910	930.5220	0.00
30/08/2021	AL7T On 03-February-22			Index Future	944.37	941.0760	944.3740	941.0760	0.00
30/08/2021	AL7T On 05-May-22			Index Future	955.46	952.1310	955.4630	952.1310	0.00
30/08/2021	AL7T On 04-August-22			Index Future	966.94	963.5750	966.9430	963.5750	0.00
30/08/2021	ALBI On 04-November-21			Index Future	823.74	820.0820	823.7350	820.0820	119.00
30/08/2021	ALBI On 03-February-22			Index Future	833.07	829.3830	833.0700	829.3830	0.00
30/08/2021	ALBI On 05-May-22			Index Future	842.85	839.1270	842.8520	839.1270	0.00
30/08/2021	ALBI On 04-August-22			Index Future	852.98	849.2120	852.9790	849.2120	0.00
30/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C303 On 14-August-15			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
30/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	ES33 On 04-November-21			Bond Future	11.07	77.4399	11.0742	77.4399	350.00
30/08/2021	ES33 On 03-February-22			Bond Future	11.31	78.3373	11.3065	78.3373	0.00
30/08/2021	ES33 On 05-May-22			Bond Future	11.54	75.4995	11.5397	75.4995	0.00
30/08/2021	ES33 On 04-August-22			Bond Future	11.78	76.3872	11.7829	76.3872	0.00
30/08/2021	ES42 On 04-November-21			Bond Future	11.56	76.0085	11.5586	76.0085	4,779.00
30/08/2021	ES42 On 03-February-22			Bond Future	11.77	76.8899	11.7692	76.8899	0.00
30/08/2021	ES42 On 05-May-22			Bond Future	11.99	73.5538	11.9879	73.5538	0.00
30/08/2021	ES42 On 04-August-22			Bond Future	12.21	74.4173	12.2095	74.4173	0.00
30/08/2021	GOVI On 04-November-21			GOVI	813.33	809.8030	813.3280	809.8030	986.00
30/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	849080	81	849080	81	0.00
30/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	849280	81	849280	81	0.00
30/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	849180	81	849180	81	0.00
30/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22			GOVI	822.55	818.9880	822.5460	818.9880	0.00
30/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	297960	26	297960	26	0.00
30/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	298060	26	298060	26	0.00
30/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	297860	26	297860	26	0.00
30/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22			GOVI	832.20	828.6090	832.2040	828.6090	0.00
30/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	439640	40	439640	40	0.00
30/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	439740	40	439740	40	0.00
30/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	439540	40	439540	40	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
30/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22			GOVI	842.20	838.5680	842.2030	838.5680	0.00
30/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	229330	19	229330	19	0.00
30/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	229430	19	229430	19	0.00
30/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	229230	19	229230	19	0.00
30/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2021	IGOV On 04-November-21			Index Future	296.30	296.1710	296.3020	296.1710	475.00
30/08/2021	IGOV On 03-February-22			Index Future	299.73	299.6030	299.7330	299.6030	0.00
30/08/2021	IGOV On 05-May-22			Index Future	303.32	303.1940	303.3240	303.1940	0.00
30/08/2021	IGOV On 04-August-22			Index Future	307.04	306.9090	307.0400	306.9090	0.00
30/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
30/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	30,000.00
30/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2850	3.7250	96.2850	0.00
30/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2600	3.7300	96.2600	0.00
30/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1750	3.8350	96.1750	0.00
30/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.86	96.1200	3.8600	96.1200	0.00
30/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.01	95.9800	4.0100	95.9800	0.00
30/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.9500	4.0500	95.9500	0.00
30/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.43	95.5650	4.4250	95.5650	472.00
30/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.67	95.3000	4.6700	95.3000	0.00
30/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.96	95.0100	4.9600	95.0100	68.00
30/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.18	94.8050	5.1750	94.8050	0.00
30/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.46	94.5150	5.4550	94.5150	0.00
30/08/2021	R023 On 04-November-21			Bond Future	5.01	104.8687	5.0074	104.8687	14,628.00
30/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	131	0	131	0	0.00
30/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	125	0	125	0	0.00
30/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	119	0	119	0	0.00
30/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	257	0	257	0	0.00
30/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	250	0	250	0	0.00
30/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	243	0	243	0	0.00
30/08/2021	R023 On 03-February-22			Bond Future	5.13	106.0581	5.1259	106.0581	0.00
30/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	227	0	227	0	0.00
30/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	221	0	221	0	0.00
30/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	232	0	232	0	0.00
30/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	280	0	280	0	0.00
30/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	289	0	289	0	0.00
30/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	285	0	285	0	0.00
30/08/2021	R023 On 05-May-22			Bond Future	5.24	103.3944	5.2410	103.3944	0.00
30/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	908	1	908	1	0.00
30/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	902	1	902	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
30/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	915	1	915	1	0.00
30/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	71	0	71	0	0.00
30/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	73	0	73	0	0.00
30/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	72	0	72	0	0.00
30/08/2021	R023 On 04-August-22			Bond Future	5.40	104.6201	5.4041	104.6201	0.00
30/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	482	0	482	0	0.00
30/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	478	0	478	0	0.00
30/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	486	0	486	0	0.00
30/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	129	0	129	0	0.00
30/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	132	0	132	0	0.00
30/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	131	0	131	0	0.00
30/08/2021	R035 On 04-November-21			Bond Future	10.10	92.2929	10.0953	92.2929	77,109.00
30/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	14517	14	14517	14	0.00
30/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	10362	10	10362	10	0.00
30/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2444	2	2444	2	782.00
30/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	20918	20	20918	20	0.00
30/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	14465	14	14465	14	0.00
30/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	7302	7	7302	7	0.00
30/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2563	2	2563	2	150.00
30/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	14569	14	14569	14	0.00
30/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	6637	6	6637	6	0.00
30/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	2029	2	2029	2	400.00
30/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	4198	4	4198	4	400.00
30/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	4099	4	4099	4	0.00
30/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1993	2	1993	2	350.00
30/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	769	1	769	1	350.00
30/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	1894	2	1894	2	0.00
30/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	237	0	237	0	350.00
30/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	740	1	740	1	0.00
30/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	301	0	301	0	782.00
30/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	1537	2	1537	2	0.00
30/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	1862	2	1862	2	0.00
30/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	10	0	10	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
30/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	73	0	73	0	782.00
30/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1457	2	1457	2	0.00
30/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	11	0	11	0	0.00
30/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
30/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	11	0	11	0	0.00
30/08/2021	R035 On 03-February-22			Bond Future	10.29	93.3397	10.2869	93.3397	0.00
30/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6942	7	6942	7	0.00
30/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	6030	6	6030	6	0.00
30/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	1202	1	1202	1	683.00
30/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	2269	2	2269	2	280.00
30/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	10142	10	10142	10	0.00
30/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6894	6	6894	6	0.00
30/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6845	6	6845	6	0.00
30/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	7679	7	7679	7	0.00
30/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5935	6	5935	6	0.00
30/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	7138	7	7138	7	0.00
30/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	4254	4	4254	4	0.00
30/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	9383	9	9383	9	0.00
30/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2792	3	2792	3	200.00
30/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	3103	3	3103	3	1,600.00
30/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1744	2	1744	2	200.00
30/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	4091	4	4091	4	0.00
30/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	6315	6	6315	6	0.00
30/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	1999	2	1999	2	200.00
30/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4207	5	4207	5	0.00
30/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1200	1	1200	1	1,600.00
30/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	2689	3	2689	3	0.00
30/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	558	1	558	1	280.00
30/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	925	1	925	1	200.00
30/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	2969	3	2969	3	0.00
30/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	817	1	817	1	683.00
30/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	990	1	990	1	0.00
30/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	979	1	979	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
30/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	473	1	473	1	1,800.00
30/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1228	1	1228	1	280.00
30/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	3512	4	3512	4	0.00
30/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1121	1	1121	1	200.00
30/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	968	1	968	1	0.00
30/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	1908	2	1908	2	683.00
30/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5188	6	5188	6	0.00
30/08/2021	R035 On 05-May-22			Bond Future	10.48	89.9591	10.4751	89.9591	0.00
30/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	8316	8	8316	8	0.00
30/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	8270	8	8270	8	0.00
30/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	8224	8	8224	8	0.00
30/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1246	1	1246	1	0.00
30/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1235	1	1235	1	0.00
30/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1224	1	1224	1	0.00
30/08/2021	R035 On 04-August-22			Bond Future	10.67	91.0007	10.6724	91.0007	0.00
30/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	4305	4	4305	4	0.00
30/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5685	5	5685	5	0.00
30/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	4240	4	4240	4	0.00
30/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3982	4	3982	4	0.00
30/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1843	2	1843	2	100.00
30/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	4272	4	4272	4	0.00
30/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	3915	4	3915	4	0.00
30/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4184	4	4184	4	100.00
30/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	7251	8	7251	8	0.00
30/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	3944	4	3944	4	0.00
30/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	2900	3	2900	3	100.00
30/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	3886	4	3886	4	0.00
30/08/2021	R186 On 04-November-21			Bond Future	7.43	116.8048	7.4272	116.8048	65,520.00
30/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3278	3	3278	3	0.00
30/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5915	6	5915	6	0.00
30/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3241	3	3241	3	0.00
30/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2089	2	2089	2	0.00
30/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3203	3	3203	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
30/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	254	0	254	0	0.00
30/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	248	0	248	0	0.00
30/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	40	0	40	0	15,177.00
30/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	242	0	242	0	0.00
30/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	552	1	552	1	15,177.00
30/08/2021	R186 On 03-February-22			Bond Future	7.61	112.8481	7.6128	112.8481	0.00
30/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1026	1	1026	1	0.00
30/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1010	1	1010	1	0.00
30/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1043	1	1043	1	0.00
30/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2394	2	2394	2	0.00
30/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2449	3	2449	3	0.00
30/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2421	3	2421	3	0.00
30/08/2021	R186 On 05-May-22			Bond Future	7.81	114.1750	7.8096	114.1750	0.00
30/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3234	3	3234	3	0.00
30/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3206	3	3206	3	0.00
30/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2160	2	2160	2	435.00
30/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4192	4	4192	4	0.00
30/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3261	3	3261	3	0.00
30/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1050	1	1050	1	435.00
30/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1215	1	1215	1	0.00
30/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3224	3	3224	3	0.00
30/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	887	1	887	1	435.00
30/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1239	1	1239	1	0.00
30/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1875	2	1875	2	0.00
30/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1228	1	1228	1	0.00
30/08/2021	R186 On 04-August-22			Bond Future	8.02	110.2309	8.0225	110.2309	0.00
30/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2517	2	2517	2	0.00
30/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2496	2	2496	2	0.00
30/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2539	2	2539	2	0.00
30/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2052	2	2052	2	0.00
30/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2086	2	2086	2	0.00
30/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2069	2	2069	2	0.00
30/08/2021	R197 On 04-November-21			Bond Future	326.37	326.3746	326.3733	326.3746	1,274.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	R197 On 03-February-22			Bond Future	321.93	321.9368	321.9346	321.9368	0.00
30/08/2021	R197 On 05-May-22			Bond Future	325.79	325.7973	325.7945	325.7973	0.00
30/08/2021	R197 On 04-August-22			Bond Future	321.46	321.4583	321.4557	321.4583	0.00
30/08/2021	R202 On 04-November-21			Bond Future	240.44	239.9540	240.4399	239.9540	8,324.00
30/08/2021	R202 On 03-February-22			Bond Future	238.86	238.3684	238.8592	238.3684	0.00
30/08/2021	R202 On 05-May-22			Bond Future	241.72	241.2266	241.7228	241.2266	0.00
30/08/2021	R202 On 04-August-22			Bond Future	240.27	239.7660	240.2685	239.7660	0.00
30/08/2021	R209 On 04-November-21			Bond Future	10.08	71.4730	10.0798	71.4730	37,305.00
30/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	11063	11	11063	11	0.00
30/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	395	0	395	0	6,000.00
30/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	2223	2	2223	2	0.00
30/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	11017	11	11017	11	0.00
30/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	10228	10	10228	10	0.00
30/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	3185	3	3185	3	0.00
30/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1427	1	1427	1	0.00
30/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	11109	11	11109	11	0.00
30/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	21	0	21	0	0.00
30/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	1901	2	1901	2	3,100.00
30/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1224	1	1224	1	4,000.00
30/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	32	0	32	0	9,000.00
30/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	21	0	21	0	0.00
30/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	22	0	22	0	0.00
30/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	756	1	756	1	5,400.00
30/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	3948	4	3948	4	0.00
30/08/2021	R209 On 03-February-22			Bond Future	10.25	72.2838	10.2466	72.2838	0.00
30/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	5346	5	5346	5	0.00
30/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	5305	5	5305	5	0.00
30/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	5263	5	5263	5	0.00
30/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	984	1	984	1	0.00
30/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	972	1	972	1	0.00
30/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	961	1	961	1	0.00
30/08/2021	R209 On 05-May-22			Bond Future	10.42	69.9925	10.4154	69.9925	0.00
30/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6730	6	6730	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6690	6	6690	6	0.00
30/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6651	6	6651	6	0.00
30/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1239	1	1239	1	0.00
30/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1229	1	1229	1	0.00
30/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1218	1	1218	1	0.00
30/08/2021	R209 On 04-August-22			Bond Future	10.59	70.8032	10.5888	70.8032	0.00
30/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3525	3	3525	3	0.00
30/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3468	3	3468	3	0.00
30/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3496	3	3496	3	0.00
30/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3544	4	3544	4	0.00
30/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	3571	4	3571	4	0.00
30/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3518	4	3518	4	0.00
30/08/2021	R210 On 04-November-21			Bond Future	211.25	211.2396	211.2482	211.2396	1,486.00
30/08/2021	R210 On 03-February-22			Bond Future	213.70	213.6874	213.6955	213.6874	0.00
30/08/2021	R210 On 05-May-22			Bond Future	213.40	213.3972	213.4049	213.3972	0.00
30/08/2021	R210 On 04-August-22			Bond Future	216.05	216.0397	216.0473	216.0397	0.00
30/08/2021	R212 On 04-November-21			Bond Future	174.95	174.9522	174.9524	174.9522	1,025.00
30/08/2021	R213 On 04-November-21			Bond Future	9.23	87.3012	9.2312	87.3012	9,895.00
30/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9723	9	9723	9	0.00
30/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9676	9	9676	9	0.00
30/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9770	9	9770	9	0.00
30/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	33	0	33	0	0.00
30/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	32	0	32	0	0.00
30/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	31	0	31	0	0.00
30/08/2021	R213 On 03-February-22			Bond Future	9.42	88.2914	9.4171	88.2914	0.00
30/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	4187	4	4187	4	0.00
30/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	4150	4	4150	4	0.00
30/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4878	5	4878	5	0.00
30/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2852	3	2852	3	0.00
30/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	5275	5	5275	5	0.00
30/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3435	3	3435	3	0.00
30/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6721	6	6721	6	0.00
30/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1849	2	1849	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4957	5	4957	5	0.00
30/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1678	2	1678	2	220.00
30/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	4224	4	4224	4	0.00
30/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	701	1	701	1	200.00
30/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	964	1	964	1	102.00
30/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	4299	4	4299	4	0.00
30/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	7017	7	7017	7	0.00
30/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	551	1	551	1	220.00
30/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1209	1	1209	1	430.00
30/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	2927	3	2927	3	0.00
30/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	598	1	598	1	430.00
30/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4400	5	4400	5	0.00
30/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1238	1	1238	1	0.00
30/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	1973	2	1973	2	200.00
30/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5114	5	5114	5	0.00
30/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	993	1	993	1	220.00
30/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3144	3	3144	3	0.00
30/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1599	2	1599	2	102.00
30/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	904	1	904	1	102.00
30/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1016	1	1016	1	200.00
30/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1267	1	1267	1	0.00
30/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1252	1	1252	1	0.00
30/08/2021	R213 On 05-May-22			Bond Future	9.60	85.7974	9.6007	85.7974	0.00
30/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	6361	6	6361	6	0.00
30/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	6400	6	6400	6	0.00
30/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	6323	6	6323	6	0.00
30/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1096	1	1096	1	0.00
30/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1116	1	1116	1	0.00
30/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1106	1	1106	1	0.00
30/08/2021	R213 On 04-August-22			Bond Future	9.79	86.7947	9.7944	86.7947	0.00
30/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3538	3	3538	3	0.00
30/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3510	3	3510	3	0.00
30/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3483	3	3483	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
30/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3000	3	3000	3	0.00
30/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3047	3	3047	3	0.00
30/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3023	3	3023	3	0.00
30/08/2021	R214 On 04-November-21			Bond Future	10.45	68.2014	10.4529	68.2014	17,796.00
30/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	10792	10	10792	10	0.00
30/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	10746	10	10746	10	0.00
30/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	10701	10	10701	10	0.00
30/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	29	0	29	0	0.00
30/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	28	0	28	0	0.00
30/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	28	0	28	0	0.00
30/08/2021	R214 On 03-February-22			Bond Future	10.62	68.9749	10.6199	68.9749	0.00
30/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	5436	5	5436	5	0.00
30/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	5395	5	5395	5	0.00
30/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	5478	5	5478	5	0.00
30/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1056	1	1056	1	0.00
30/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1044	1	1044	1	0.00
30/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1033	1	1033	1	0.00
30/08/2021	R214 On 05-May-22			Bond Future	10.78	66.5062	10.7827	66.5062	0.00
30/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	6511	6	6511	6	0.00
30/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	6472	6	6472	6	0.00
30/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	6551	6	6551	6	0.00
30/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1317	1	1317	1	0.00
30/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1306	1	1306	1	0.00
30/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1295	1	1295	1	0.00
30/08/2021	R214 On 04-August-22			Bond Future	10.95	67.2753	10.9519	67.2753	0.00
30/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3655	3	3655	3	0.00
30/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3626	3	3626	3	0.00
30/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3685	3	3685	3	0.00
30/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3496	4	3496	4	0.00
30/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	3523	4	3523	4	0.00
30/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3470	4	3470	4	0.00
30/08/2021	R248 On 04-November-21			Bond Future	10.42	86.1302	10.4156	86.1302	167,793.00
30/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	15783	15	15783	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
30/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	15729	15	15729	15	0.00
30/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1707	1	1707	1	0.00
30/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	214	0	214	0	0.00
30/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1371	1	1371	1	1,050.00
30/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	15837	15	15837	15	0.00
30/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3948	4	3948	4	1,050.00
30/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3079	4	3079	4	0.00
30/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	14	0	14	0	0.00
30/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1044	1	1044	1	0.00
30/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	6998	8	6998	8	0.00
30/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	15	0	15	0	0.00
30/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	2616	3	2616	3	0.00
30/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	15	0	15	0	0.00
30/08/2021	R248 On 03-February-22			Bond Future	10.58	87.1071	10.5797	87.1071	0.00
30/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	7526	7	7526	7	0.00
30/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	7472	7	7472	7	0.00
30/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	7419	7	7419	7	0.00
30/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2866	3	2866	3	1,300.00
30/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	859	1	859	1	1,300.00
30/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	3474	4	3474	4	0.00
30/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	7147	8	7147	8	0.00
30/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1092	1	1092	1	0.00
30/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1117	1	1117	1	0.00
30/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1104	1	1104	1	0.00
30/08/2021	R248 On 05-May-22			Bond Future	10.74	83.7164	10.7395	83.7164	0.00
30/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	8729	8	8729	8	0.00
30/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	8679	8	8679	8	0.00
30/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	8629	8	8629	8	0.00
30/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1462	2	1462	2	0.00
30/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1437	2	1437	2	0.00
30/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1450	2	1450	2	0.00
30/08/2021	R248 On 04-August-22			Bond Future	10.91	84.6847	10.9057	84.6847	0.00
30/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4842	4	4842	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
30/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4804	4	4804	4	0.00
30/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4766	4	4766	4	0.00
30/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4236	5	4236	5	0.00
30/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4203	5	4203	5	0.00
30/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4169	5	4169	5	0.00