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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	2025 On 04-November-21			Bond Future	155.63	155.6250	155.6285	155.6250	4,840.00
13/09/2021	2025 On 03-February-22			Bond Future	155.85	155.8443	155.8472	155.8443	0.00
13/09/2021	2025 On 05-May-22			Bond Future	157.71	157.7033	157.7060	157.7033	0.00
13/09/2021	2025 On 04-August-22			Bond Future	158.03	158.0240	158.0266	158.0240	0.00
13/09/2021	2029 On 04-November-21			Bond Future	115.18	115.1544	115.1757	115.1544	2,964.00
13/09/2021	2029 On 03-February-22			Bond Future	116.51	116.4870	116.5081	116.4870	0.00
13/09/2021	2029 On 05-May-22			Bond Future	116.70	116.6784	116.6996	116.6784	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
13/09/2021	2029 On 04-August-22			Bond Future	118.13	118.1111	118.1324	118.1111	0.00
13/09/2021	2030 On 04-November-21			Bond Future	8.99	96.7063	8.9924	96.7063	99,404.00
13/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8437	9	8437	9	0.00
13/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8341	9	8341	9	0.00
13/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	874	1	874	1	300.00
13/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12351	13	12351	13	0.00
13/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	833	1	833	1	3,250.00
13/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2435	3	2435	3	0.00
13/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5029	5	5029	5	29.00
13/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8389	9	8389	9	0.00
13/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	192	0	192	0	300.00
13/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11519	12	11519	12	0.00
13/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2074	2	2074	2	29.00
13/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2627	3	2627	3	0.00
13/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	680	1	680	1	9,100.00
13/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	757	1	757	1	0.00
13/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2112	2	2112	2	0.00
13/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
13/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	28	0	28	0	0.00
13/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	29	0	29	0	0.00
13/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4288	4	4288	4	0.00
13/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	937	1	937	1	0.00
13/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2183	2	2183	2	0.00
13/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	3	0	3	0	29.00
13/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	186	0	186	0	0.00
13/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	27	0	27	0	0.00
13/09/2021	2030 On 03-February-22			Bond Future	9.18	93.7976	9.1839	93.7976	0.00
13/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2981	3	2981	3	0.00
13/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2950	3	2950	3	0.00
13/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4175	4	4175	4	0.00
13/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8637	9	8637	9	0.00
13/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3520	4	3520	4	1,000.00
13/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3014	3	3014	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
13/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2699	3	2699	3	0.00
13/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	624	1	624	1	101.00
13/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1402	2	1402	2	1,000.00
13/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3204	3	3204	3	0.00
13/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1819	2	1819	2	101.00
13/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4983	5	4983	5	0.00
13/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1609	2	1609	2	0.00
13/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	269	0	269	0	1,000.00
13/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1335	1	1335	1	0.00
13/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1064	1	1064	1	101.00
13/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1649	2	1649	2	0.00
13/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1629	2	1629	2	0.00
13/09/2021	2030 On 05-May-22			Bond Future	9.38	94.8947	9.3848	94.8947	0.00
13/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5403	6	5403	6	0.00
13/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5367	6	5367	6	0.00
13/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2676	3	2676	3	0.00
13/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1617	2	1617	2	1,800.00
13/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8664	9	8664	9	0.00
13/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1464	2	1464	2	200.00
13/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	280	0	280	0	200.00
13/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5440	6	5440	6	0.00
13/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4515	5	4515	5	0.00
13/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	913	1	913	1	1,073.00
13/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	545	1	545	1	1,800.00
13/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4211	4	4211	4	0.00
13/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4485	4	4485	4	0.00
13/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7248	7	7248	7	0.00
13/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1312	1	1312	1	0.00
13/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9324	9	9324	9	0.00
13/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	619	1	619	1	1,800.00
13/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2856	3	2856	3	1,073.00
13/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5780	6	5780	6	0.00
13/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1336	1	1336	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
13/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1662	2	1662	2	1,073.00
13/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1324	1	1324	1	200.00
13/09/2021	2030 On 04-August-22			Bond Future	9.60	91.9860	9.6015	91.9860	0.00
13/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3002	3	3002	3	0.00
13/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2977	3	2977	3	0.00
13/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3028	3	3028	3	0.00
13/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3234	3	3234	3	0.00
13/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3283	3	3283	3	0.00
13/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3259	3	3259	3	0.00
13/09/2021	2032 On 04-November-21			Bond Future	9.67	91.9470	9.6698	91.9470	124,291.00
13/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11324	12	11324	12	0.00
13/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	688	1	688	1	700.00
13/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16626	17	16626	17	0.00
13/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11223	11	11223	11	0.00
13/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2099	2	2099	2	700.00
13/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11274	12	11274	12	0.00
13/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	10	0	10	0	0.00
13/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
13/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1134	1	1134	1	0.00
13/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	10	0	10	0	0.00
13/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2780	3	2780	3	0.00
13/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	10	0	10	0	0.00
13/09/2021	2032 On 03-February-22			Bond Future	9.86	92.9885	9.8640	92.9885	0.00
13/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4590	5	4590	5	0.00
13/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4631	5	4631	5	0.00
13/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	474	1	474	1	198.00
13/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3422	4	3422	4	0.00
13/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	792	1	792	1	97.00
13/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6801	7	6801	7	0.00
13/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4225	4	4225	4	0.00
13/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1678	2	1678	2	1,050.00
13/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1804	2	1804	2	210.00
13/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4508	5	4508	5	0.00

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13/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5518	6	5518	6	0.00
13/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4549	5	4549	5	0.00
13/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2331	2	2331	2	0.00
13/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1703	2	1703	2	400.00
13/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7620	8	7620	8	0.00
13/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4964	5	4964	5	0.00
13/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5475	6	5475	6	0.00
13/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1936	2	1936	2	0.00
13/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1006	1	1006	1	1,050.00
13/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1158	1	1158	1	210.00
13/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	568	1	568	1	210.00
13/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2650	3	2650	3	198.00
13/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6328	6	6328	6	0.00
13/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1300	1	1300	1	0.00
13/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	995	1	995	1	97.00
13/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1426	1	1426	1	400.00
13/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3395	3	3395	3	0.00
13/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1315	1	1315	1	0.00
13/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1271	1	1271	1	198.00
13/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3087	3	3087	3	1,050.00
13/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3430	3	3430	3	0.00
13/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3255	3	3255	3	0.00
13/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	705	1	705	1	400.00
13/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1818	2	1818	2	97.00
13/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5190	5	5190	5	0.00
13/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1285	1	1285	1	0.00
13/09/2021	2032 On 05-May-22			Bond Future	10.06	89.9296	10.0634	89.9296	0.00
13/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6645	7	6645	7	0.00
13/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6563	7	6563	7	0.00
13/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3454	4	3454	4	780.00
13/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1831	2	1831	2	780.00
13/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6604	7	6604	7	0.00
13/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7225	7	7225	7	0.00

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13/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1148	1	1148	1	780.00
13/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1310	1	1310	1	0.00
13/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1321	1	1321	1	0.00
13/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2792	3	2792	3	0.00
13/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4648	5	4648	5	0.00
13/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1298	1	1298	1	0.00
13/09/2021	2032 On 04-August-22			Bond Future	10.27	90.9637	10.2714	90.9637	0.00
13/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3360	4	3360	4	0.00
13/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3332	3	3332	3	0.00
13/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3388	4	3388	4	0.00
13/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3728	4	3728	4	0.00
13/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3700	4	3700	4	0.00
13/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3673	4	3673	4	0.00
13/09/2021	2033 On 04-November-21			Bond Future	108.64	108.6346	108.6422	108.6346	8,979.00
13/09/2021	2033 On 03-February-22			Bond Future	109.90	109.8915	109.8989	109.8915	0.00
13/09/2021	2033 On 05-May-22			Bond Future	109.93	109.9243	109.9316	109.9243	0.00
13/09/2021	2033 On 04-August-22			Bond Future	111.28	111.2740	111.2813	111.2740	0.00
13/09/2021	2037 On 04-November-21			Bond Future	10.46	87.7920	10.4556	87.7920	120,145.00
13/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13887	14	13887	14	0.00
13/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13836	14	13836	14	0.00
13/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13938	14	13938	14	0.00
13/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11165	11	11165	11	0.00
13/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6728	7	6728	7	600.00
13/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	26	0	26	0	600.00
13/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	193	0	193	0	0.00
13/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	5	0	5	0	0.00
13/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	5	0	5	0	0.00
13/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	5	0	5	0	0.00
13/09/2021	2037 On 03-February-22			Bond Future	10.64	84.5322	10.6439	84.5322	0.00
13/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6172	6	6172	6	0.00
13/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6125	6	6125	6	0.00
13/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6077	6	6077	6	0.00
13/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1030	1	1030	1	0.00

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13/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1055	1	1055	1	0.00
13/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1043	1	1043	1	0.00
13/09/2021	2037 On 05-May-22			Bond Future	10.84	85.5211	10.8372	85.5211	0.00
13/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7497	8	7497	8	0.00
13/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7452	8	7452	8	0.00
13/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7408	8	7408	8	0.00
13/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1478	1	1478	1	0.00
13/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1502	1	1502	1	0.00
13/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1490	1	1490	1	0.00
13/09/2021	2037 On 04-August-22			Bond Future	11.04	82.2480	11.0424	82.2480	0.00
13/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3586	4	3586	4	0.00
13/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5291	5	5291	5	0.00
13/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1563	2	1563	2	50.00
13/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3556	4	3556	4	0.00
13/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3526	4	3526	4	0.00
13/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4474	4	4474	4	0.00
13/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4409	4	4409	4	0.00
13/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3011	3	3011	3	50.00
13/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7693	8	7693	8	0.00
13/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4441	4	4441	4	50.00
13/09/2021	2038 On 04-November-21			Bond Future	121.59	121.6591	121.5889	121.6591	5,949.00
13/09/2021	2038 On 03-February-22			Bond Future	121.22	121.2875	121.2162	121.2875	0.00
13/09/2021	2038 On 05-May-22			Bond Future	122.66	122.7345	122.6621	122.7345	0.00
13/09/2021	2038 On 04-August-22			Bond Future	122.35	122.4239	122.3505	122.4239	0.00
13/09/2021	2040 On 04-November-21			Bond Future	10.59	90.0136	10.5929	90.0136	81,495.00
13/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14457	15	14457	15	0.00
13/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14350	15	14350	15	0.00
13/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14403	15	14403	15	0.00
13/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	8	0	8	0	0.00
13/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	8	0	8	0	0.00
13/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	7	0	7	0	0.00
13/09/2021	2040 On 03-February-22			Bond Future	10.78	86.5286	10.7765	86.5286	0.00
13/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6524	7	6524	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
13/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6474	7	6474	7	0.00
13/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6574	7	6574	7	0.00
13/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1189	1	1189	1	0.00
13/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1175	1	1175	1	0.00
13/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1162	1	1162	1	0.00
13/09/2021	2040 On 05-May-22			Bond Future	10.96	87.5409	10.9645	87.5409	0.00
13/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7683	8	7683	8	0.00
13/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7636	8	7636	8	0.00
13/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	818	1	818	1	1,200.00
13/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2420	3	2420	3	1,200.00
13/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13116	13	13116	13	0.00
13/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7730	8	7730	8	0.00
13/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1593	2	1593	2	0.00
13/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5177	5	5177	5	0.00
13/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1606	2	1606	2	0.00
13/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	646	1	646	1	1,200.00
13/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1620	2	1620	2	0.00
13/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9214	9	9214	9	0.00
13/09/2021	2040 On 04-August-22			Bond Future	11.16	84.0403	11.1638	84.0403	0.00
13/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3810	4	3810	4	0.00
13/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3777	4	3777	4	0.00
13/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3843	4	3843	4	0.00
13/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4602	4	4602	4	0.00
13/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4671	5	4671	5	0.00
13/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4636	4	4636	4	0.00
13/09/2021	2044 On 04-November-21			Bond Future	10.62	86.8009	10.6224	86.8009	60,612.00
13/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14327	15	14327	15	0.00
13/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14274	15	14274	15	0.00
13/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14380	15	14380	15	0.00
13/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	9	0	9	0	0.00
13/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	10	0	10	0	0.00
13/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	10	0	10	0	0.00
13/09/2021	2044 On 03-February-22			Bond Future	10.80	83.4047	10.7964	83.4047	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
13/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6667	7	6667	7	0.00
13/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6616	7	6616	7	0.00
13/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6566	7	6566	7	0.00
13/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1196	1	1196	1	0.00
13/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1183	1	1183	1	0.00
13/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1170	1	1170	1	0.00
13/09/2021	2044 On 05-May-22			Bond Future	10.97	84.3805	10.9742	84.3805	0.00
13/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7827	8	7827	8	0.00
13/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7780	8	7780	8	0.00
13/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7732	8	7732	8	0.00
13/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1624	2	1624	2	0.00
13/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1611	2	1611	2	0.00
13/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1597	2	1597	2	0.00
13/09/2021	2044 On 04-August-22			Bond Future	11.16	80.9688	11.1623	80.9688	0.00
13/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4038	4	4038	4	0.00
13/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4004	4	4004	4	0.00
13/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3971	4	3971	4	0.00
13/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4531	4	4531	4	0.00
13/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4497	4	4497	4	0.00
13/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4462	4	4462	4	0.00
13/09/2021	2046 On 04-November-21			Bond Future	109.24	109.2290	109.2376	109.2290	17,210.00
13/09/2021	2046 On 03-February-22			Bond Future	110.50	110.4930	110.5012	110.4930	0.00
13/09/2021	2046 On 05-May-22			Bond Future	109.94	109.9286	109.9368	109.9286	0.00
13/09/2021	2046 On 04-August-22			Bond Future	111.29	111.2788	111.2868	111.2788	0.00
13/09/2021	2050 On 04-November-21			Bond Future	112.92	112.4956	112.9246	112.4956	8,607.00
13/09/2021	2050 On 03-February-22			Bond Future	112.25	111.8197	112.2531	111.8197	0.00
13/09/2021	2050 On 05-May-22			Bond Future	113.59	113.1535	113.5920	113.1535	0.00
13/09/2021	2050 On 04-August-22			Bond Future	112.97	112.5250	112.9688	112.5250	0.00
13/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	AL37 On 04-November-21			Index Future	807.25	807.8470	807.2470	807.8470	0.00
13/09/2021	AL37 On 03-February-22			Index Future	816.38	816.9960	816.3810	816.9960	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
13/09/2021	AL37 On 05-May-22			Index Future	825.92	826.5430	825.9160	826.5430	0.00
13/09/2021	AL37 On 04-August-22			Index Future	835.76	836.3910	835.7550	836.3910	0.00
13/09/2021	AL7T On 04-November-21			Index Future	927.65	929.5410	927.6450	929.5410	0.00
13/09/2021	AL7T On 03-February-22			Index Future	938.14	940.0680	938.1410	940.0680	0.00
13/09/2021	AL7T On 05-May-22			Index Future	949.10	951.0540	949.0990	951.0540	0.00
13/09/2021	AL7T On 04-August-22			Index Future	960.41	962.3860	960.4050	962.3860	0.00
13/09/2021	ALBI On 04-November-21			Index Future	817.31	818.9730	817.3140	818.9730	119.00
13/09/2021	ALBI On 03-February-22			Index Future	826.56	828.2480	826.5620	828.2480	0.00
13/09/2021	ALBI On 05-May-22			Index Future	836.22	837.9270	836.2160	837.9270	0.00
13/09/2021	ALBI On 04-August-22			Index Future	846.18	847.9110	846.1770	847.9110	0.00
13/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	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
13/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2021	ES33 On 04-November-21			Bond Future	11.20	77.3550	11.1980	77.3550	350.00
13/09/2021	ES33 On 03-February-22			Bond Future	11.44	78.2501	11.4358	78.2501	0.00
13/09/2021	ES33 On 05-May-22			Bond Future	11.68	75.4064	11.6755	75.4064	0.00
13/09/2021	ES33 On 04-August-22			Bond Future	11.93	76.2850	11.9262	76.2850	0.00
13/09/2021	ES42 On 04-November-21			Bond Future	11.69	75.9921	11.6899	75.9921	4,779.00
13/09/2021	ES42 On 03-February-22			Bond Future	11.91	76.8720	11.9063	76.8720	0.00
13/09/2021	ES42 On 05-May-22			Bond Future	12.13	73.5309	12.1318	73.5309	0.00
13/09/2021	ES42 On 04-August-22			Bond Future	12.36	74.3861	12.3612	74.3861	0.00
13/09/2021	GOVI On 04-November-21			GOVI	807.06	808.6850	807.0620	808.6850	991.00
13/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	786420	80	786420	80	0.00
13/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	786620	80	786620	80	0.00
13/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	786520	80	786520	80	0.00
13/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 03-February-22			GOVI	816.19	817.8430	816.1930	817.8430	0.00
13/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	234430	25	234430	25	0.00
13/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	234530	25	234530	25	0.00
13/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	234330	25	234330	25	0.00
13/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 05-May-22			GOVI	825.73	827.4010	825.7270	827.4010	0.00
13/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	374870	39	374870	39	0.00
13/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	374970	39	374970	39	0.00
13/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	374770	39	374770	39	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
13/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 04-August-22			GOVI	835.56	837.2590	835.5630	837.2590	0.00
13/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	162930	18	162930	18	0.00
13/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	163030	18	163030	18	0.00
13/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	162830	18	162830	18	0.00
13/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2021	IGOV On 04-November-21			Index Future	298.22	297.9850	298.2150	297.9850	475.00
13/09/2021	IGOV On 03-February-22			Index Future	301.66	301.4330	301.6630	301.4330	0.00
13/09/2021	IGOV On 05-May-22			Index Future	305.26	305.0280	305.2590	305.0280	0.00
13/09/2021	IGOV On 04-August-22			Index Future	308.97	308.7340	308.9670	308.7340	0.00
13/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
13/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/09/2021	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
13/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3350	3.6750	96.3350	30,000.00
13/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
13/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2500	3.7400	96.2500	50,000.00
13/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1450	3.8550	96.1450	0.00
13/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.1000	3.9000	96.1000	0.00
13/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.07	95.9400	4.0700	95.9400	0.00
13/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.12	95.8900	4.1200	95.8900	0.00
13/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4750	4.5350	95.4750	472.00
13/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.1900	4.8200	95.1900	0.00
13/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.17	94.8500	5.1700	94.8500	68.00
13/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.40	94.6250	5.3950	94.6250	0.00
13/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.70	94.3350	5.6950	94.3350	0.00
13/09/2021	R023 On 04-November-21			Bond Future	5.00	104.9341	5.0021	104.9341	14,769.00
13/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	98	0	98	0	0.00
13/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	93	0	93	0	0.00
13/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	88	0	88	0	0.00
13/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	219	0	219	0	0.00
13/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	211	0	211	0	0.00
13/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	204	0	204	0	0.00
13/09/2021	R023 On 03-February-22			Bond Future	5.12	106.1225	5.1211	106.1225	0.00
13/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	219	0	219	0	0.00
13/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	214	0	214	0	0.00
13/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	225	0	225	0	0.00
13/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	267	0	267	0	0.00
13/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	277	0	277	0	0.00
13/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	272	0	272	0	0.00
13/09/2021	R023 On 05-May-22			Bond Future	5.24	103.4531	5.2427	103.4531	0.00
13/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	892	1	892	1	0.00
13/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	885	1	885	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
13/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	899	1	899	1	0.00
13/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	56	0	0.00
13/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	58	0	58	0	0.00
13/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	57	0	0.00
13/09/2021	R023 On 04-August-22			Bond Future	5.43	104.6690	5.4265	104.6690	0.00
13/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	460	0	460	0	0.00
13/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	456	0	456	0	0.00
13/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	464	0	464	0	0.00
13/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	119	0	119	0	0.00
13/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	122	0	122	0	0.00
13/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	121	0	121	0	0.00
13/09/2021	R035 On 04-November-21			Bond Future	10.25	92.0755	10.2458	92.0755	79,848.00
13/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13501	14	13501	14	0.00
13/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9338	10	9338	10	0.00
13/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1692	2	1692	2	782.00
13/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19906	20	19906	20	0.00
13/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13449	14	13449	14	0.00
13/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6289	7	6289	7	0.00
13/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1795	2	1795	2	150.00
13/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13553	14	13553	14	0.00
13/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5634	6	5634	6	0.00
13/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1343	1	1343	1	400.00
13/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3278	3	3278	3	400.00
13/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3185	3	3185	3	0.00
13/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1314	1	1314	1	350.00
13/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	867	1	867	1	350.00
13/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2226	2	2226	2	0.00
13/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	236	0	236	0	350.00
13/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	832	1	832	1	0.00
13/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	309	0	309	0	782.00
13/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1798	2	1798	2	0.00
13/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2188	2	2188	2	0.00
13/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	6	0	6	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
13/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	61	0	61	0	782.00
13/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1701	2	1701	2	0.00
13/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	7	0	7	0	0.00
13/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
13/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	6	0	6	0	0.00
13/09/2021	R035 On 03-February-22			Bond Future	10.44	93.1183	10.4439	93.1183	0.00
13/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6042	6	6042	6	0.00
13/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5164	5	5164	5	0.00
13/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	824	1	824	1	683.00
13/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1712	2	1712	2	280.00
13/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9166	9	9166	9	0.00
13/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5995	6	5995	6	0.00
13/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5948	6	5948	6	0.00
13/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6756	7	6756	7	0.00
13/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5074	5	5074	5	0.00
13/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6231	6	6231	6	0.00
13/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3493	4	3493	4	0.00
13/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8420	9	8420	9	0.00
13/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2169	2	2169	2	200.00
13/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2446	3	2446	3	1,600.00
13/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1266	1	1266	1	200.00
13/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3343	4	3343	4	0.00
13/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5438	6	5438	6	0.00
13/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2276	2	2276	2	200.00
13/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4754	5	4754	5	0.00
13/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1360	1	1360	1	1,600.00
13/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3057	3	3057	3	0.00
13/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	620	1	620	1	280.00
13/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1044	1	1044	1	200.00
13/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3372	3	3372	3	0.00
13/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	919	1	919	1	683.00
13/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1118	1	1118	1	0.00
13/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1106	1	1106	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
13/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	522	1	522	1	1,800.00
13/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1391	1	1391	1	280.00
13/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3980	4	3980	4	0.00
13/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1269	1	1269	1	200.00
13/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5835	6	5835	6	0.00
13/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1093	1	1093	1	0.00
13/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2172	2	2172	2	683.00
13/09/2021	R035 On 05-May-22			Bond Future	10.64	89.7293	10.6393	89.7293	0.00
13/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7532	8	7532	8	0.00
13/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7487	8	7487	8	0.00
13/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7443	8	7443	8	0.00
13/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1507	1	1507	1	0.00
13/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1495	1	1495	1	0.00
13/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1482	1	1482	1	0.00
13/09/2021	R035 On 04-August-22			Bond Future	10.84	90.7585	10.8450	90.7585	0.00
13/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3672	4	3672	4	0.00
13/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4956	5	4956	5	0.00
13/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3611	4	3611	4	0.00
13/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3374	4	3374	4	0.00
13/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1459	2	1459	2	100.00
13/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3642	4	3642	4	0.00
13/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4349	4	4349	4	0.00
13/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4641	5	4641	5	100.00
13/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7932	8	7932	8	0.00
13/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4381	4	4381	4	0.00
13/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3237	3	3237	3	100.00
13/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4318	4	4318	4	0.00
13/09/2021	R186 On 04-November-21			Bond Future	7.52	116.5780	7.5243	116.5780	66,403.00
13/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2829	3	2829	3	0.00
13/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5466	6	5466	6	0.00
13/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2792	3	2792	3	0.00
13/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2755	3	2755	3	0.00
13/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1673	2	1673	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	244	0	244	0	0.00
13/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	238	0	238	0	0.00
13/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	29	0	29	0	15,177.00
13/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	231	0	231	0	0.00
13/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	574	1	574	1	15,177.00
13/09/2021	R186 On 03-February-22			Bond Future	7.72	112.6169	7.7168	112.6169	0.00
13/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	800	1	800	1	0.00
13/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	786	1	786	1	0.00
13/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	815	1	815	1	0.00
13/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2611	3	2611	3	0.00
13/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2670	3	2670	3	0.00
13/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2640	3	2640	3	0.00
13/09/2021	R186 On 05-May-22			Bond Future	7.92	113.9338	7.9227	113.9338	0.00
13/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2839	3	2839	3	0.00
13/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1835	2	1835	2	435.00
13/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3758	4	3758	4	0.00
13/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2813	3	2813	3	0.00
13/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2865	3	2865	3	0.00
13/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	822	1	822	1	435.00
13/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1277	1	1277	1	0.00
13/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3454	3	3454	3	0.00
13/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1304	1	1304	1	0.00
13/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2007	2	2007	2	0.00
13/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	912	1	912	1	435.00
13/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1290	1	1290	1	0.00
13/09/2021	R186 On 04-August-22			Bond Future	8.15	109.9746	8.1471	109.9746	0.00
13/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2207	2	2207	2	0.00
13/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2188	2	2188	2	0.00
13/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2228	2	2228	2	0.00
13/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2217	2	2217	2	0.00
13/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2253	2	2253	2	0.00
13/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2235	2	2235	2	0.00
13/09/2021	R197 On 04-November-21			Bond Future	327.03	327.0277	327.0257	327.0277	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
13/09/2021	R197 On 03-February-22			Bond Future	322.59	322.5919	322.5887	322.5919	0.00
13/09/2021	R197 On 05-May-22			Bond Future	326.44	326.4404	326.4365	326.4404	0.00
13/09/2021	R197 On 04-August-22			Bond Future	322.07	322.0719	322.0677	322.0719	0.00
13/09/2021	R202 On 04-November-21			Bond Future	241.84	241.8206	241.8371	241.8206	8,374.00
13/09/2021	R202 On 03-February-22			Bond Future	240.27	240.2528	240.2686	240.2528	0.00
13/09/2021	R202 On 05-May-22			Bond Future	243.13	243.1188	243.1342	243.1188	0.00
13/09/2021	R202 On 04-August-22			Bond Future	241.67	241.6544	241.6699	241.6544	0.00
13/09/2021	R209 On 04-November-21			Bond Future	10.21	71.3274	10.2121	71.3274	36,361.00
13/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10277	10	10277	10	0.00
13/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	187	0	187	0	6,000.00
13/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1608	2	1608	2	0.00
13/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10231	10	10231	10	0.00
13/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9440	10	9440	10	0.00
13/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2483	3	2483	3	0.00
13/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	931	1	931	1	0.00
13/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10324	11	10324	11	0.00
13/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	14	0	14	0	0.00
13/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2184	2	2184	2	3,100.00
13/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1387	1	1387	1	9,250.00
13/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	22	0	22	0	9,000.00
13/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	14	0	14	0	0.00
13/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	14	0	14	0	0.00
13/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	832	1	832	1	150.00
13/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4519	4	4519	4	0.00
13/09/2021	R209 On 03-February-22			Bond Future	10.38	72.1353	10.3840	72.1353	0.00
13/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4733	5	4733	5	0.00
13/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4694	5	4694	5	0.00
13/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4654	5	4654	5	0.00
13/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1163	1	1163	1	0.00
13/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1150	1	1150	1	0.00
13/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1137	1	1137	1	0.00
13/09/2021	R209 On 05-May-22			Bond Future	10.56	69.8377	10.5587	69.8377	0.00
13/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6068	6	6068	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
13/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6030	6	6030	6	0.00
13/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5992	6	5992	6	0.00
13/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1382	1	1382	1	0.00
13/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1370	1	1370	1	0.00
13/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1359	1	1359	1	0.00
13/09/2021	R209 On 04-August-22			Bond Future	10.74	70.6390	10.7387	70.6390	0.00
13/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3037	3	3037	3	0.00
13/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2985	3	2985	3	0.00
13/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3011	3	3011	3	0.00
13/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3878	4	3878	4	0.00
13/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3907	4	3907	4	0.00
13/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3849	4	3849	4	0.00
13/09/2021	R210 On 04-November-21			Bond Future	212.88	212.3643	212.8808	212.3643	1,486.00
13/09/2021	R210 On 03-February-22			Bond Future	215.34	214.8217	215.3435	214.8217	0.00
13/09/2021	R210 On 05-May-22			Bond Future	215.06	214.5308	215.0584	214.5308	0.00
13/09/2021	R210 On 04-August-22			Bond Future	217.70	217.1650	217.6990	217.1650	0.00
13/09/2021	R212 On 04-November-21			Bond Future	175.04	175.0417	175.0372	175.0417	2,025.00
13/09/2021	R213 On 04-November-21			Bond Future	9.34	87.1998	9.3368	87.1998	10,562.00
13/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9122	9	9122	9	0.00
13/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9074	9	9074	9	0.00
13/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9169	9	9169	9	0.00
13/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	20	0	20	0	0.00
13/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	19	0	19	0	0.00
13/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	19	0	19	0	0.00
13/09/2021	R213 On 03-February-22			Bond Future	9.53	88.1873	9.5275	88.1873	0.00
13/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3677	4	3677	4	0.00
13/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3641	4	3641	4	0.00
13/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4344	5	4344	5	0.00
13/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2410	3	2410	3	0.00
13/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4731	5	4731	5	0.00
13/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6148	6	6148	6	0.00
13/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1491	2	1491	2	430.00
13/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4421	5	4421	5	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
13/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1339	1	1339	1	220.00
13/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2959	3	2959	3	0.00
13/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3713	4	3713	4	0.00
13/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	500	1	500	1	200.00
13/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	718	1	718	1	102.00
13/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3784	4	3784	4	0.00
13/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6441	7	6441	7	0.00
13/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	571	1	571	1	220.00
13/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1291	1	1291	1	430.00
13/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3166	3	3166	3	0.00
13/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	622	1	622	1	430.00
13/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4750	5	4750	5	0.00
13/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1323	1	1323	1	0.00
13/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2129	2	2129	2	200.00
13/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5510	5	5510	5	0.00
13/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1720	2	1720	2	102.00
13/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1053	1	1053	1	220.00
13/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3401	3	3401	3	0.00
13/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	956	1	956	1	102.00
13/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1079	1	1079	1	200.00
13/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1355	1	1355	1	0.00
13/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1339	1	1339	1	0.00
13/09/2021	R213 On 05-May-22			Bond Future	9.72	85.6867	9.7169	85.6867	0.00
13/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5835	6	5835	6	0.00
13/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5872	6	5872	6	0.00
13/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5797	6	5797	6	0.00
13/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1178	1	1178	1	0.00
13/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1200	1	1200	1	0.00
13/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1189	1	1189	1	0.00
13/09/2021	R213 On 04-August-22			Bond Future	9.92	86.6735	9.9175	86.6735	0.00
13/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3127	3	3127	3	0.00
13/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3101	3	3101	3	0.00
13/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3075	3	3075	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
13/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3216	3	3216	3	0.00
13/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3265	3	3265	3	0.00
13/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3240	3	3240	3	0.00
13/09/2021	R214 On 04-November-21			Bond Future	10.59	68.1395	10.5913	68.1395	17,810.00
13/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9955	10	9955	10	0.00
13/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9909	10	9909	10	0.00
13/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9864	10	9864	10	0.00
13/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	26	0	26	0	0.00
13/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	25	0	25	0	0.00
13/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	25	0	25	0	0.00
13/09/2021	R214 On 03-February-22			Bond Future	10.76	68.9112	10.7637	68.9112	0.00
13/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4710	5	4710	5	0.00
13/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4670	5	4670	5	0.00
13/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4750	5	4750	5	0.00
13/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1177	1	1177	1	0.00
13/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1163	1	1163	1	0.00
13/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1150	1	1150	1	0.00
13/09/2021	R214 On 05-May-22			Bond Future	10.93	66.4375	10.9324	66.4375	0.00
13/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5815	6	5815	6	0.00
13/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5777	6	5777	6	0.00
13/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5853	6	5853	6	0.00
13/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1482	1	1482	1	0.00
13/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1469	1	1469	1	0.00
13/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1456	1	1456	1	0.00
13/09/2021	R214 On 04-August-22			Bond Future	11.11	67.1986	11.1085	67.1986	0.00
13/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3182	3	3182	3	0.00
13/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3155	3	3155	3	0.00
13/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3209	3	3209	3	0.00
13/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3900	4	3900	4	0.00
13/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3929	4	3929	4	0.00
13/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3870	4	3870	4	0.00
13/09/2021	R248 On 04-November-21			Bond Future	10.55	86.0083	10.5546	86.0083	168,143.00
13/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14708	15	14708	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
13/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14654	15	14654	15	0.00
13/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1070	1	1070	1	0.00
13/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	82	0	82	0	0.00
13/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	814	1	814	1	1,050.00
13/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14762	15	14762	15	0.00
13/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3010	3	3010	3	1,050.00
13/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3592	3	3592	3	0.00
13/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	10	0	10	0	0.00
13/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1177	1	1177	1	0.00
13/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7938	8	7938	8	0.00
13/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	11	0	11	0	0.00
13/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3049	3	3049	3	0.00
13/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	10	0	10	0	0.00
13/09/2021	R248 On 03-February-22			Bond Future	10.72	86.9823	10.7244	86.9823	0.00
13/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6574	7	6574	7	0.00
13/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6522	7	6522	7	0.00
13/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	569	1	569	1	1,300.00
13/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6470	7	6470	7	0.00
13/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2221	2	2221	2	1,300.00
13/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7942	8	7942	8	0.00
13/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3913	4	3913	4	0.00
13/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1225	1	1225	1	0.00
13/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1253	1	1253	1	0.00
13/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1239	1	1239	1	0.00
13/09/2021	R248 On 05-May-22			Bond Future	10.89	83.5848	10.8906	83.5848	0.00
13/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7820	8	7820	8	0.00
13/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7772	8	7772	8	0.00
13/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7723	8	7723	8	0.00
13/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1659	2	1659	2	0.00
13/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1631	2	1631	2	0.00
13/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1645	2	1645	2	0.00
13/09/2021	R248 On 04-August-22			Bond Future	11.06	84.5426	11.0641	84.5426	0.00
13/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4153	4	4153	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
13/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4118	4	4118	4	0.00
13/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4083	4	4083	4	0.00
13/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4677	5	4677	5	0.00
13/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4641	5	4641	5	0.00
13/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4605	4	4605	4	0.00