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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
14/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	2025 On 04-November-21			Bond Future	155.58	155.6285	155.5784	155.6285	5,090.00
14/09/2021	2025 On 03-February-22			Bond Future	155.79	155.8472	155.7910	155.8472	0.00
14/09/2021	2025 On 05-May-22			Bond Future	157.66	157.7060	157.6576	157.7060	0.00
14/09/2021	2025 On 04-August-22			Bond Future	158.00	158.0266	158.0029	158.0266	0.00
14/09/2021	2029 On 04-November-21			Bond Future	115.02	115.1757	115.0189	115.1757	2,964.00
14/09/2021	2029 On 03-February-22			Bond Future	116.35	116.5081	116.3453	116.5081	0.00
14/09/2021	2029 On 05-May-22			Bond Future	116.54	116.6996	116.5412	116.6996	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
14/09/2021	2029 On 04-August-22			Bond Future	117.99	118.1324	117.9909	118.1324	0.00
14/09/2021	2030 On 04-November-21			Bond Future	9.00	96.4908	8.9958	96.4908	99,229.00
14/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8417	8	8417	8	0.00
14/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8320	8	8320	8	0.00
14/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	855	1	855	1	300.00
14/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12333	12	12333	12	0.00
14/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	814	1	814	1	3,250.00
14/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2410	2	2410	2	0.00
14/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5005	5	5005	5	29.00
14/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8368	8	8368	8	0.00
14/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	183	0	183	0	300.00
14/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11500	12	11500	12	0.00
14/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2049	2	2049	2	29.00
14/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2601	3	2601	3	0.00
14/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	673	1	673	1	9,100.00
14/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	751	1	751	1	0.00
14/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2111	2	2111	2	0.00
14/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
14/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	26	0	26	0	0.00
14/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	27	0	27	0	0.00
14/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4298	4	4298	4	0.00
14/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	931	1	931	1	0.00
14/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2182	2	2182	2	0.00
14/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	3	0	3	0	29.00
14/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	181	0	181	0	0.00
14/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	26	0	26	0	0.00
14/09/2021	2030 On 03-February-22			Bond Future	9.19	93.5794	9.1882	93.5794	0.00
14/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2960	3	2960	3	0.00
14/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2928	3	2928	3	0.00
14/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4152	4	4152	4	0.00
14/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8613	9	8613	9	0.00
14/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3498	4	3498	4	1,000.00
14/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2992	3	2992	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
14/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2679	3	2679	3	0.00
14/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	614	1	614	1	101.00
14/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1386	1	1386	1	1,000.00
14/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3211	3	3211	3	0.00
14/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1821	2	1821	2	101.00
14/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4995	5	4995	5	0.00
14/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1610	2	1610	2	0.00
14/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	268	0	268	0	1,000.00
14/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1336	1	1336	1	0.00
14/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1064	1	1064	1	101.00
14/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1651	2	1651	2	0.00
14/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1630	2	1630	2	0.00
14/09/2021	2030 On 05-May-22			Bond Future	9.39	94.6737	9.3882	94.6737	0.00
14/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5385	5	5385	5	0.00
14/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5349	5	5349	5	0.00
14/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2661	3	2661	3	0.00
14/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1606	2	1606	2	1,800.00
14/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8645	9	8645	9	0.00
14/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1453	1	1453	1	200.00
14/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	276	0	276	0	200.00
14/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5422	5	5422	5	0.00
14/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4498	5	4498	5	0.00
14/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	904	1	904	1	1,073.00
14/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	539	1	539	1	1,800.00
14/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4217	4	4217	4	0.00
14/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4492	4	4492	4	0.00
14/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7259	7	7259	7	0.00
14/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1311	1	1311	1	0.00
14/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9338	9	9338	9	0.00
14/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	618	1	618	1	1,800.00
14/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2858	3	2858	3	1,073.00
14/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5789	6	5789	6	0.00
14/09/2021	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
14/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1662	2	1662	2	1,073.00
14/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1324	1	1324	1	200.00
14/09/2021	2030 On 04-August-22			Bond Future	9.60	91.7621	9.6020	91.7621	0.00
14/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2996	3	2996	3	0.00
14/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2971	3	2971	3	0.00
14/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3022	3	3022	3	0.00
14/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3231	3	3231	3	0.00
14/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3279	3	3279	3	0.00
14/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3255	3	3255	3	0.00
14/09/2021	2032 On 04-November-21			Bond Future	9.68	91.7113	9.6833	91.7113	124,291.00
14/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11242	11	11242	11	0.00
14/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	652	1	652	1	700.00
14/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16544	17	16544	17	0.00
14/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11141	11	11141	11	0.00
14/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2035	2	2035	2	700.00
14/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11192	11	11192	11	0.00
14/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	9	0	9	0	0.00
14/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
14/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1152	1	1152	1	0.00
14/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	10	0	10	0	0.00
14/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2825	3	2825	3	0.00
14/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	9	0	9	0	0.00
14/09/2021	2032 On 03-February-22			Bond Future	9.88	92.7499	9.8787	92.7499	0.00
14/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4521	5	4521	5	0.00
14/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4562	5	4562	5	0.00
14/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	455	0	455	0	198.00
14/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3361	3	3361	3	0.00
14/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	766	1	766	1	97.00
14/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6723	7	6723	7	0.00
14/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4158	4	4158	4	0.00
14/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1636	2	1636	2	1,050.00
14/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1760	2	1760	2	210.00
14/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4440	5	4440	5	0.00

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14/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5445	6	5445	6	0.00
14/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4480	5	4480	5	0.00
14/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2280	2	2280	2	0.00
14/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1660	2	1660	2	400.00
14/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7541	8	7541	8	0.00
14/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4893	5	4893	5	0.00
14/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5402	5	5402	5	0.00
14/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1890	2	1890	2	0.00
14/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1020	1	1020	1	1,050.00
14/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1173	1	1173	1	210.00
14/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	575	1	575	1	210.00
14/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2685	3	2685	3	198.00
14/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6395	6	6395	6	0.00
14/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1318	1	1318	1	0.00
14/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1008	1	1008	1	97.00
14/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1445	1	1445	1	400.00
14/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3438	3	3438	3	0.00
14/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1333	1	1333	1	0.00
14/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1288	1	1288	1	198.00
14/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3127	3	3127	3	1,050.00
14/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3474	3	3474	3	0.00
14/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3297	3	3297	3	0.00
14/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	714	1	714	1	400.00
14/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1843	2	1843	2	97.00
14/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5249	5	5249	5	0.00
14/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1303	1	1303	1	0.00
14/09/2021	2032 On 05-May-22			Bond Future	10.08	89.6880	10.0778	89.6880	0.00
14/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6577	7	6577	7	0.00
14/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6495	7	6495	7	0.00
14/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3403	3	3403	3	780.00
14/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1795	2	1795	2	780.00
14/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6536	7	6536	7	0.00
14/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7156	7	7156	7	0.00

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14/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1161	1	1161	1	780.00
14/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1324	1	1324	1	0.00
14/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1336	1	1336	1	0.00
14/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2823	3	2823	3	0.00
14/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4693	5	4693	5	0.00
14/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1313	1	1313	1	0.00
14/09/2021	2032 On 04-August-22			Bond Future	10.28	90.7190	10.2837	90.7190	0.00
14/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3320	3	3320	3	0.00
14/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3293	3	3293	3	0.00
14/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3348	3	3348	3	0.00
14/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3757	4	3757	4	0.00
14/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3729	4	3729	4	0.00
14/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3702	4	3702	4	0.00
14/09/2021	2033 On 04-November-21			Bond Future	108.88	108.6422	108.8761	108.6422	8,979.00
14/09/2021	2033 On 03-February-22			Bond Future	110.13	109.8989	110.1316	109.8989	0.00
14/09/2021	2033 On 05-May-22			Bond Future	110.17	109.9316	110.1730	109.9316	0.00
14/09/2021	2033 On 04-August-22			Bond Future	111.54	111.2813	111.5434	111.2813	0.00
14/09/2021	2037 On 04-November-21			Bond Future	10.46	87.5653	10.4589	87.5653	120,145.00
14/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13864	14	13864	14	0.00
14/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13813	14	13813	14	0.00
14/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13915	14	13915	14	0.00
14/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11142	11	11142	11	0.00
14/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6700	7	6700	7	600.00
14/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	24	0	24	0	600.00
14/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	187	0	187	0	0.00
14/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	5	0	5	0	0.00
14/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	5	0	5	0	0.00
14/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	4	0	4	0	0.00
14/09/2021	2037 On 03-February-22			Bond Future	10.65	84.3026	10.6478	84.3026	0.00
14/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6144	6	6144	6	0.00
14/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6097	6	6097	6	0.00
14/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6049	6	6049	6	0.00
14/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1028	1	1028	1	0.00

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14/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1053	1	1053	1	0.00
14/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1040	1	1040	1	0.00
14/09/2021	2037 On 05-May-22			Bond Future	10.84	85.2887	10.8405	85.2887	0.00
14/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7474	7	7474	7	0.00
14/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7430	7	7430	7	0.00
14/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7386	7	7386	7	0.00
14/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1476	1	1476	1	0.00
14/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1501	2	1501	2	0.00
14/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1489	1	1489	1	0.00
14/09/2021	2037 On 04-August-22			Bond Future	11.04	82.0127	11.0437	82.0127	0.00
14/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3576	4	3576	4	0.00
14/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5280	5	5280	5	0.00
14/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1556	2	1556	2	50.00
14/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3546	4	3546	4	0.00
14/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3516	4	3516	4	0.00
14/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4472	4	4472	4	0.00
14/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4407	4	4407	4	0.00
14/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3008	3	3008	3	50.00
14/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7693	8	7693	8	0.00
14/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4439	4	4439	4	50.00
14/09/2021	2038 On 04-November-21			Bond Future	121.04	121.5889	121.0426	121.5889	5,949.00
14/09/2021	2038 On 03-February-22			Bond Future	120.66	121.2162	120.6594	121.2162	0.00
14/09/2021	2038 On 05-May-22			Bond Future	122.11	122.6621	122.1051	122.6621	0.00
14/09/2021	2038 On 04-August-22			Bond Future	121.81	122.3505	121.8065	122.3505	0.00
14/09/2021	2040 On 04-November-21			Bond Future	10.58	89.6957	10.5809	89.6957	81,495.00
14/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14542	14	14542	14	0.00
14/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14435	14	14435	14	0.00
14/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14489	14	14489	14	0.00
14/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	7	0	7	0	0.00
14/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	7	0	7	0	0.00
14/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	6	0	6	0	0.00
14/09/2021	2040 On 03-February-22			Bond Future	10.76	86.2068	10.7645	86.2068	0.00
14/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6580	7	6580	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
14/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6530	6	6530	6	0.00
14/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6630	7	6630	7	0.00
14/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1160	1	1160	1	0.00
14/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1147	1	1147	1	0.00
14/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1134	1	1134	1	0.00
14/09/2021	2040 On 05-May-22			Bond Future	10.95	87.2152	10.9513	87.2152	0.00
14/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7744	8	7744	8	0.00
14/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7697	8	7697	8	0.00
14/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	830	1	830	1	1,200.00
14/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2449	2	2449	2	1,200.00
14/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13192	13	13192	13	0.00
14/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7791	8	7791	8	0.00
14/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1564	2	1564	2	0.00
14/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5116	5	5116	5	0.00
14/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1577	2	1577	2	0.00
14/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	631	1	631	1	1,200.00
14/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1591	2	1591	2	0.00
14/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9136	9	9136	9	0.00
14/09/2021	2040 On 04-August-22			Bond Future	11.15	83.7107	11.1480	83.7107	0.00
14/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3855	4	3855	4	0.00
14/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3823	4	3823	4	0.00
14/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3888	4	3888	4	0.00
14/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4542	5	4542	5	0.00
14/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4611	5	4611	5	0.00
14/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4577	5	4577	5	0.00
14/09/2021	2044 On 04-November-21			Bond Future	10.62	86.5133	10.6156	86.5133	60,612.00
14/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14376	14	14376	14	0.00
14/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14322	14	14322	14	0.00
14/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14429	14	14429	14	0.00
14/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	8	0	8	0	0.00
14/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	9	0	9	0	0.00
14/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	9	0	9	0	0.00
14/09/2021	2044 On 03-February-22			Bond Future	10.79	83.1134	10.7898	83.1134	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
14/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6694	7	6694	7	0.00
14/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6644	7	6644	7	0.00
14/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6593	7	6593	7	0.00
14/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1177	1	1177	1	0.00
14/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1163	1	1163	1	0.00
14/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1150	1	1150	1	0.00
14/09/2021	2044 On 05-May-22			Bond Future	10.97	84.0857	10.9667	84.0857	0.00
14/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7860	8	7860	8	0.00
14/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7812	8	7812	8	0.00
14/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7765	8	7765	8	0.00
14/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1604	2	1604	2	0.00
14/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1591	2	1591	2	0.00
14/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1577	2	1577	2	0.00
14/09/2021	2044 On 04-August-22			Bond Future	11.15	80.6704	11.1525	80.6704	0.00
14/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4066	4	4066	4	0.00
14/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4032	4	4032	4	0.00
14/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3998	4	3998	4	0.00
14/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4492	5	4492	5	0.00
14/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4457	4	4457	4	0.00
14/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4423	4	4423	4	0.00
14/09/2021	2046 On 04-November-21			Bond Future	108.78	109.2376	108.7809	109.2376	17,210.00
14/09/2021	2046 On 03-February-22			Bond Future	110.04	110.5012	110.0354	110.5012	0.00
14/09/2021	2046 On 05-May-22			Bond Future	109.47	109.9368	109.4715	109.9368	0.00
14/09/2021	2046 On 04-August-22			Bond Future	110.83	111.2868	110.8334	111.2868	0.00
14/09/2021	2050 On 04-November-21			Bond Future	112.09	112.9246	112.0922	112.9246	8,607.00
14/09/2021	2050 On 03-February-22			Bond Future	111.41	112.2531	111.4072	112.2531	0.00
14/09/2021	2050 On 05-May-22			Bond Future	112.74	113.5920	112.7423	113.5920	0.00
14/09/2021	2050 On 04-August-22			Bond Future	112.13	112.9688	112.1266	112.9688	0.00
14/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	AL37 On 04-November-21			Index Future	807.31	807.2470	807.3140	807.2470	0.00
14/09/2021	AL37 On 03-February-22			Index Future	816.42	816.3810	816.4190	816.3810	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
14/09/2021	AL37 On 05-May-22			Index Future	826.00	825.9160	825.9990	825.9160	0.00
14/09/2021	AL37 On 04-August-22			Index Future	835.97	835.7550	835.9690	835.7550	0.00
14/09/2021	AL7T On 04-November-21			Index Future	927.20	927.6450	927.1960	927.6450	0.00
14/09/2021	AL7T On 03-February-22			Index Future	937.65	938.1410	937.6530	938.1410	0.00
14/09/2021	AL7T On 05-May-22			Index Future	948.66	949.0990	948.6550	949.0990	0.00
14/09/2021	AL7T On 04-August-22			Index Future	960.11	960.4050	960.1060	960.4050	0.00
14/09/2021	ALBI On 04-November-21			Index Future	817.46	817.3140	817.4640	817.3140	119.00
14/09/2021	ALBI On 03-February-22			Index Future	826.68	826.5620	826.6840	826.5620	0.00
14/09/2021	ALBI On 05-May-22			Index Future	836.38	836.2160	836.3840	836.2160	0.00
14/09/2021	ALBI On 04-August-22			Index Future	846.48	846.1770	846.4800	846.1770	0.00
14/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	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
14/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2021	ES33 On 04-November-21			Bond Future	11.19	77.1764	11.1906	77.1764	350.00
14/09/2021	ES33 On 03-February-22			Bond Future	11.43	78.0691	11.4287	78.0691	0.00
14/09/2021	ES33 On 05-May-22			Bond Future	11.67	75.2231	11.6672	75.2231	0.00
14/09/2021	ES33 On 04-August-22			Bond Future	11.92	76.0993	11.9150	76.0993	0.00
14/09/2021	ES42 On 04-November-21			Bond Future	11.68	75.7234	11.6775	75.7234	4,779.00
14/09/2021	ES42 On 03-February-22			Bond Future	11.89	76.5999	11.8938	76.5999	0.00
14/09/2021	ES42 On 05-May-22			Bond Future	12.12	73.2555	12.1180	73.2555	0.00
14/09/2021	ES42 On 04-August-22			Bond Future	12.34	74.1072	12.3446	74.1072	0.00
14/09/2021	GOVI On 04-November-21			GOVI	807.17	807.0620	807.1690	807.0620	992.00
14/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	787490	79	787490	79	0.00
14/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	787690	79	787690	79	0.00
14/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	787590	79	787590	79	0.00
14/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 03-February-22			GOVI	816.27	816.1930	816.2730	816.1930	0.00
14/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	235230	23	235230	23	0.00
14/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	235330	23	235330	23	0.00
14/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	235130	23	235130	23	0.00
14/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 05-May-22			GOVI	825.85	825.7270	825.8510	825.7270	0.00
14/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	376110	37	376110	37	0.00
14/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	376210	37	376210	37	0.00
14/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	376010	37	376010	37	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
14/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 04-August-22			GOVI	835.82	835.5630	835.8190	835.5630	0.00
14/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	165490	16	165490	16	0.00
14/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	165590	16	165590	16	0.00
14/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	165390	16	165390	16	0.00
14/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2021	IGOV On 04-November-21			Index Future	297.58	298.2150	297.5770	298.2150	475.00
14/09/2021	IGOV On 03-February-22			Index Future	301.01	301.6630	301.0060	301.6630	0.00
14/09/2021	IGOV On 05-May-22			Index Future	304.61	305.2590	304.6100	305.2590	0.00
14/09/2021	IGOV On 04-August-22			Index Future	308.36	308.9670	308.3590	308.9670	0.00
14/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
14/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
14/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
14/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/09/2021	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
14/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.66	96.3250	3.6550	96.3250	30,000.00
14/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
14/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	50,000.00
14/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1450	3.8650	96.1450	0.00
14/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.1000	3.9100	96.1000	0.00
14/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.08	95.9300	4.0800	95.9300	0.00
14/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8800	4.1400	95.8800	0.00
14/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4650	4.5450	95.4650	472.00
14/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	95.1800	4.8500	95.1800	0.00
14/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8300	5.1900	94.8300	68.00
14/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.42	94.6050	5.4150	94.6050	0.00
14/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.71	94.3050	5.7050	94.3050	0.00
14/09/2021	R023 On 04-November-21			Bond Future	5.01	104.9216	5.0079	104.9216	14,769.00
14/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	94	0	94	0	0.00
14/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	89	0	89	0	0.00
14/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	84	0	84	0	0.00
14/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	222	0	222	0	0.00
14/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	215	0	215	0	0.00
14/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	207	0	207	0	0.00
14/09/2021	R023 On 03-February-22			Bond Future	5.13	106.1095	5.1320	106.1095	0.00
14/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	213	0	213	0	0.00
14/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	208	0	208	0	0.00
14/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	219	0	219	0	0.00
14/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	272	0	272	0	0.00
14/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	283	0	283	0	0.00
14/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	277	0	277	0	0.00
14/09/2021	R023 On 05-May-22			Bond Future	5.25	103.4397	5.2499	103.4397	0.00
14/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	886	1	886	1	0.00
14/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	880	1	880	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
14/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	893	1	893	1	0.00
14/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	56	0	0.00
14/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	58	0	58	0	0.00
14/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	57	0	0.00
14/09/2021	R023 On 04-August-22			Bond Future	5.41	104.6552	5.4064	104.6552	0.00
14/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	467	0	467	0	0.00
14/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	463	0	463	0	0.00
14/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	472	0	472	0	0.00
14/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	116	0	116	0	0.00
14/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	118	0	118	0	0.00
14/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	117	0	117	0	0.00
14/09/2021	R035 On 04-November-21			Bond Future	10.24	91.8505	10.2388	91.8505	79,848.00
14/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13547	14	13547	14	0.00
14/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9380	9	9380	9	0.00
14/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1699	2	1699	2	782.00
14/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19953	20	19953	20	0.00
14/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13494	13	13494	13	0.00
14/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6323	6	6323	6	0.00
14/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1803	2	1803	2	150.00
14/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13599	14	13599	14	0.00
14/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5665	6	5665	6	0.00
14/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1347	1	1347	1	400.00
14/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3297	3	3297	3	400.00
14/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3203	3	3203	3	0.00
14/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1317	1	1317	1	350.00
14/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	838	1	838	1	350.00
14/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2183	2	2183	2	0.00
14/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	224	0	224	0	350.00
14/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	804	1	804	1	0.00
14/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	294	0	294	0	782.00
14/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1758	2	1758	2	0.00
14/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2145	2	2145	2	0.00
14/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	5	0	5	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
14/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	56	0	56	0	782.00
14/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1662	2	1662	2	0.00
14/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	6	0	6	0	0.00
14/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
14/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	6	0	6	0	0.00
14/09/2021	R035 On 03-February-22			Bond Future	10.44	92.8904	10.4372	92.8904	0.00
14/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6067	6	6067	6	0.00
14/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5187	5	5187	5	0.00
14/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	827	1	827	1	683.00
14/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1719	2	1719	2	280.00
14/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9198	9	9198	9	0.00
14/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6020	6	6020	6	0.00
14/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5973	6	5973	6	0.00
14/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6783	7	6783	7	0.00
14/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5097	5	5097	5	0.00
14/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6257	6	6257	6	0.00
14/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3509	3	3509	3	0.00
14/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8451	8	8451	8	0.00
14/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2179	2	2179	2	200.00
14/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2457	2	2457	2	1,600.00
14/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1271	1	1271	1	200.00
14/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3358	3	3358	3	0.00
14/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5461	5	5461	5	0.00
14/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2248	2	2248	2	200.00
14/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4716	5	4716	5	0.00
14/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1339	1	1339	1	1,600.00
14/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3025	3	3025	3	0.00
14/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	608	1	608	1	280.00
14/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1026	1	1026	1	200.00
14/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3338	3	3338	3	0.00
14/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	903	1	903	1	683.00
14/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1100	1	1100	1	0.00
14/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1087	1	1087	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
14/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	511	1	511	1	1,800.00
14/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1370	1	1370	1	280.00
14/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3944	4	3944	4	0.00
14/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1249	1	1249	1	200.00
14/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5794	6	5794	6	0.00
14/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1074	1	1074	1	0.00
14/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2145	2	2145	2	683.00
14/09/2021	R035 On 05-May-22			Bond Future	10.63	89.4987	10.6315	89.4987	0.00
14/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7563	8	7563	8	0.00
14/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7518	7	7518	7	0.00
14/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7474	7	7474	7	0.00
14/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1489	2	1489	2	0.00
14/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1476	1	1476	1	0.00
14/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1464	1	1464	1	0.00
14/09/2021	R035 On 04-August-22			Bond Future	10.83	90.5249	10.8344	90.5249	0.00
14/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3698	4	3698	4	0.00
14/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4988	5	4988	5	0.00
14/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3637	4	3637	4	0.00
14/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3398	3	3398	3	0.00
14/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1472	1	1472	1	100.00
14/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3668	4	3668	4	0.00
14/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4311	4	4311	4	0.00
14/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4601	5	4601	5	100.00
14/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7881	8	7881	8	0.00
14/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4342	4	4342	4	0.00
14/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3204	3	3204	3	100.00
14/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4279	4	4279	4	0.00
14/09/2021	R186 On 04-November-21			Bond Future	7.52	116.4707	7.5227	116.4707	66,377.00
14/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2829	3	2829	3	0.00
14/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5471	5	5471	5	0.00
14/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2792	3	2792	3	0.00
14/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1669	2	1669	2	0.00
14/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2755	3	2755	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
14/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	237	0	237	0	0.00
14/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	230	0	230	0	0.00
14/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	27	0	27	0	15,177.00
14/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	223	0	223	0	0.00
14/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	562	1	562	1	15,177.00
14/09/2021	R186 On 03-February-22			Bond Future	7.72	112.5078	7.7161	112.5078	0.00
14/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	796	1	796	1	0.00
14/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	782	1	782	1	0.00
14/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	811	1	811	1	0.00
14/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2604	3	2604	3	0.00
14/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2663	3	2663	3	0.00
14/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2633	3	2633	3	0.00
14/09/2021	R186 On 05-May-22			Bond Future	7.92	113.8233	7.9204	113.8233	0.00
14/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2841	3	2841	3	0.00
14/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1835	2	1835	2	435.00
14/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3762	4	3762	4	0.00
14/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2815	3	2815	3	0.00
14/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2867	3	2867	3	0.00
14/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	822	1	822	1	435.00
14/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1269	1	1269	1	0.00
14/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3444	3	3444	3	0.00
14/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1296	1	1296	1	0.00
14/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1999	2	1999	2	0.00
14/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	905	1	905	1	435.00
14/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1283	1	1283	1	0.00
14/09/2021	R186 On 04-August-22			Bond Future	8.14	109.8625	8.1398	109.8625	0.00
14/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2218	2	2218	2	0.00
14/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2198	2	2198	2	0.00
14/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2239	2	2239	2	0.00
14/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2200	2	2200	2	0.00
14/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2236	2	2236	2	0.00
14/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2217	2	2217	2	0.00
14/09/2021	R197 On 04-November-21			Bond Future	327.02	327.0257	327.0168	327.0257	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
14/09/2021	R197 On 03-February-22			Bond Future	322.57	322.5887	322.5682	322.5887	0.00
14/09/2021	R197 On 05-May-22			Bond Future	326.43	326.4365	326.4336	326.4365	0.00
14/09/2021	R197 On 04-August-22			Bond Future	322.12	322.0677	322.1169	322.0677	0.00
14/09/2021	R202 On 04-November-21			Bond Future	241.38	241.8371	241.3781	241.8371	8,374.00
14/09/2021	R202 On 03-February-22			Bond Future	239.80	240.2686	239.7958	240.2686	0.00
14/09/2021	R202 On 05-May-22			Bond Future	242.67	243.1342	242.6688	243.1342	0.00
14/09/2021	R202 On 04-August-22			Bond Future	241.24	241.6699	241.2378	241.6699	0.00
14/09/2021	R209 On 04-November-21			Bond Future	10.21	71.1299	10.2053	71.1299	36,361.00
14/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10316	10	10316	10	0.00
14/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	185	0	185	0	6,000.00
14/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1614	2	1614	2	0.00
14/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10270	10	10270	10	0.00
14/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9478	9	9478	9	0.00
14/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2497	2	2497	2	0.00
14/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	933	1	933	1	0.00
14/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10362	10	10362	10	0.00
14/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	12	0	12	0	0.00
14/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2146	2	2146	2	3,100.00
14/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1355	1	1355	1	9,250.00
14/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	20	0	20	0	9,000.00
14/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	13	0	13	0	0.00
14/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	13	0	13	0	0.00
14/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	806	1	806	1	150.00
14/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4477	5	4477	5	0.00
14/09/2021	R209 On 03-February-22			Bond Future	10.38	71.9353	10.3774	71.9353	0.00
14/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4753	5	4753	5	0.00
14/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4713	5	4713	5	0.00
14/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4673	5	4673	5	0.00
14/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1145	1	1145	1	0.00
14/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1132	1	1132	1	0.00
14/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1119	1	1119	1	0.00
14/09/2021	R209 On 05-May-22			Bond Future	10.55	69.6352	10.5511	69.6352	0.00
14/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6094	6	6094	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
14/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6055	6	6055	6	0.00
14/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6017	6	6017	6	0.00
14/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1366	1	1366	1	0.00
14/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1354	1	1354	1	0.00
14/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1342	1	1342	1	0.00
14/09/2021	R209 On 04-August-22			Bond Future	10.73	70.4339	10.7288	70.4339	0.00
14/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3058	3	3058	3	0.00
14/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3005	3	3005	3	0.00
14/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3032	3	3032	3	0.00
14/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3845	4	3845	4	0.00
14/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3874	4	3874	4	0.00
14/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3817	4	3817	4	0.00
14/09/2021	R210 On 04-November-21			Bond Future	212.88	212.8808	212.8844	212.8808	1,486.00
14/09/2021	R210 On 03-February-22			Bond Future	215.34	215.3435	215.3396	215.3435	0.00
14/09/2021	R210 On 05-May-22			Bond Future	215.07	215.0584	215.0659	215.0584	0.00
14/09/2021	R210 On 04-August-22			Bond Future	217.74	217.6990	217.7414	217.6990	0.00
14/09/2021	R212 On 04-November-21			Bond Future	175.04	175.0372	175.0389	175.0372	2,025.00
14/09/2021	R213 On 04-November-21			Bond Future	9.35	87.0119	9.3453	87.0119	10,562.00
14/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9074	9	9074	9	0.00
14/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9026	9	9026	9	0.00
14/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9121	9	9121	9	0.00
14/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	19	0	19	0	0.00
14/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	19	0	19	0	0.00
14/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	18	0	18	0	0.00
14/09/2021	R213 On 03-February-22			Bond Future	9.54	87.9970	9.5369	87.9970	0.00
14/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3636	4	3636	4	0.00
14/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3600	4	3600	4	0.00
14/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4301	4	4301	4	0.00
14/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2376	2	2376	2	0.00
14/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4686	5	4686	5	0.00
14/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6100	6	6100	6	0.00
14/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1464	1	1464	1	430.00
14/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4377	4	4377	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
14/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1313	1	1313	1	220.00
14/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2921	3	2921	3	0.00
14/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3671	4	3671	4	0.00
14/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	486	1	486	1	200.00
14/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	700	1	700	1	102.00
14/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3743	4	3743	4	0.00
14/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6393	6	6393	6	0.00
14/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	573	1	573	1	220.00
14/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1300	1	1300	1	430.00
14/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3190	3	3190	3	0.00
14/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	625	1	625	1	430.00
14/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4783	5	4783	5	0.00
14/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1332	1	1332	1	0.00
14/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2144	2	2144	2	200.00
14/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5547	6	5547	6	0.00
14/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1733	2	1733	2	102.00
14/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1060	1	1060	1	220.00
14/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3426	3	3426	3	0.00
14/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	962	1	962	1	102.00
14/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1086	1	1086	1	200.00
14/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1365	1	1365	1	0.00
14/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1348	1	1348	1	0.00
14/09/2021	R213 On 05-May-22			Bond Future	9.73	85.4941	9.7258	85.4941	0.00
14/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5795	6	5795	6	0.00
14/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5832	6	5832	6	0.00
14/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5757	6	5757	6	0.00
14/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1184	1	1184	1	0.00
14/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1206	1	1206	1	0.00
14/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1195	1	1195	1	0.00
14/09/2021	R213 On 04-August-22			Bond Future	9.92	86.4784	9.9241	86.4784	0.00
14/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3105	3	3105	3	0.00
14/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3079	3	3079	3	0.00
14/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3053	3	3053	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
14/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3227	3	3227	3	0.00
14/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3277	3	3277	3	0.00
14/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3252	3	3252	3	0.00
14/09/2021	R214 On 04-November-21			Bond Future	10.58	67.8754	10.5794	67.8754	17,810.00
14/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10023	10	10023	10	0.00
14/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9977	10	9977	10	0.00
14/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9932	10	9932	10	0.00
14/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	23	0	23	0	0.00
14/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	22	0	22	0	0.00
14/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	23	0	23	0	0.00
14/09/2021	R214 On 03-February-22			Bond Future	10.75	68.6438	10.7518	68.6438	0.00
14/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4753	5	4753	5	0.00
14/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4713	5	4713	5	0.00
14/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4793	5	4793	5	0.00
14/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1150	1	1150	1	0.00
14/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1137	1	1137	1	0.00
14/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1124	1	1124	1	0.00
14/09/2021	R214 On 05-May-22			Bond Future	10.92	66.1668	10.9194	66.1668	0.00
14/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5863	6	5863	6	0.00
14/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5825	6	5825	6	0.00
14/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5901	6	5901	6	0.00
14/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1456	1	1456	1	0.00
14/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1443	1	1443	1	0.00
14/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1431	1	1431	1	0.00
14/09/2021	R214 On 04-August-22			Bond Future	11.09	66.9247	11.0930	66.9247	0.00
14/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3219	3	3219	3	0.00
14/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3192	3	3192	3	0.00
14/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3246	3	3246	3	0.00
14/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3851	4	3851	4	0.00
14/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3880	4	3880	4	0.00
14/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3822	4	3822	4	0.00
14/09/2021	R248 On 04-November-21			Bond Future	10.54	85.7097	10.5428	85.7097	168,143.00
14/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14797	15	14797	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
14/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14743	15	14743	15	0.00
14/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1085	1	1085	1	0.00
14/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	82	0	82	0	0.00
14/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	824	1	824	1	1,050.00
14/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14851	15	14851	15	0.00
14/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3052	3	3052	3	1,050.00
14/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3513	4	3513	4	0.00
14/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	9	0	9	0	0.00
14/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1129	1	1129	1	0.00
14/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7847	8	7847	8	0.00
14/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	9	0	9	0	0.00
14/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2974	3	2974	3	0.00
14/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	9	0	9	0	0.00
14/09/2021	R248 On 03-February-22			Bond Future	10.71	86.6801	10.7125	86.6801	0.00
14/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6633	7	6633	7	0.00
14/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6580	7	6580	7	0.00
14/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6528	6	6528	6	0.00
14/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2249	2	2249	2	1,300.00
14/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	577	1	577	1	1,300.00
14/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3853	4	3853	4	0.00
14/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7862	8	7862	8	0.00
14/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1195	1	1195	1	0.00
14/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1222	1	1222	1	0.00
14/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1208	1	1208	1	0.00
14/09/2021	R248 On 05-May-22			Bond Future	10.88	83.2789	10.8776	83.2789	0.00
14/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7884	8	7884	8	0.00
14/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7835	8	7835	8	0.00
14/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7786	8	7786	8	0.00
14/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1628	2	1628	2	0.00
14/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1600	2	1600	2	0.00
14/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1614	2	1614	2	0.00
14/09/2021	R248 On 04-August-22			Bond Future	11.05	84.2329	11.0486	84.2329	0.00
14/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4202	4	4202	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
14/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4166	4	4166	4	0.00
14/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4131	4	4131	4	0.00
14/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4616	5	4616	5	0.00
14/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4581	5	4581	5	0.00
14/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4545	5	4545	5	0.00