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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
15/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	2025 On 04-November-21			Bond Future	155.56	155.5784	155.5639	155.5784	5,090.00
15/09/2021	2025 On 03-February-22			Bond Future	155.77	155.7910	155.7748	155.7910	0.00
15/09/2021	2025 On 05-May-22			Bond Future	157.64	157.6576	157.6402	157.6576	0.00
15/09/2021	2025 On 04-August-22			Bond Future	157.98	158.0029	157.9847	158.0029	0.00
15/09/2021	2029 On 04-November-21			Bond Future	115.00	115.0189	114.9958	115.0189	2,964.00
15/09/2021	2029 On 03-February-22			Bond Future	116.32	116.3453	116.3207	116.3453	0.00
15/09/2021	2029 On 05-May-22			Bond Future	116.52	116.5412	116.5155	116.5412	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
15/09/2021	2029 On 04-August-22			Bond Future	117.96	117.9909	117.9644	117.9909	0.00
15/09/2021	2030 On 04-November-21			Bond Future	9.04	96.4720	9.0356	96.4720	97,229.00
15/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8197	8	8197	8	0.00
15/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8101	8	8101	8	0.00
15/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	749	1	749	1	300.00
15/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12113	12	12113	12	0.00
15/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	711	1	711	1	3,250.00
15/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2235	2	2235	2	0.00
15/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4795	5	4795	5	29.00
15/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8149	8	8149	8	0.00
15/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	147	0	147	0	300.00
15/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11280	11	11280	11	0.00
15/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1885	2	1885	2	29.00
15/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2422	3	2422	3	0.00
15/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	713	1	713	1	9,100.00
15/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	795	1	795	1	0.00
15/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2224	2	2224	2	0.00
15/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
15/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	26	0	26	0	0.00
15/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	27	0	27	0	0.00
15/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4482	4	4482	4	0.00
15/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	986	1	986	1	0.00
15/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2299	2	2299	2	0.00
15/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	3	0	3	0	29.00
15/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	191	0	191	0	0.00
15/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	25	0	25	0	0.00
15/09/2021	2030 On 03-February-22			Bond Future	9.23	93.5569	9.2300	93.5569	0.00
15/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2758	3	2758	3	0.00
15/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2727	3	2727	3	0.00
15/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3935	4	3935	4	0.00
15/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8384	9	8384	9	0.00
15/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3288	3	3288	3	1,000.00
15/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2790	3	2790	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
15/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2483	3	2483	3	0.00
15/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	518	1	518	1	101.00
15/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1235	1	1235	1	1,000.00
15/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3283	3	3283	3	0.00
15/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1849	2	1849	2	101.00
15/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5122	5	5122	5	0.00
15/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1630	2	1630	2	0.00
15/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	261	0	261	0	1,000.00
15/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1348	1	1348	1	0.00
15/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1070	1	1070	1	101.00
15/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1672	2	1672	2	0.00
15/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1651	2	1651	2	0.00
15/09/2021	2030 On 05-May-22			Bond Future	9.43	94.6563	9.4322	94.6563	0.00
15/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5104	5	5104	5	0.00
15/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5068	5	5068	5	0.00
15/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2438	3	2438	3	0.00
15/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1417	2	1417	2	1,800.00
15/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8370	9	8370	9	0.00
15/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1272	1	1272	1	200.00
15/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	232	0	232	0	200.00
15/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5141	5	5141	5	0.00
15/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4222	4	4222	4	0.00
15/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	765	1	765	1	1,073.00
15/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	465	1	465	1	1,800.00
15/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4255	4	4255	4	0.00
15/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4537	4	4537	4	0.00
15/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7411	7	7411	7	0.00
15/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1256	1	1256	1	0.00
15/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9520	9	9520	9	0.00
15/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	568	1	568	1	1,800.00
15/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2861	3	2861	3	1,073.00
15/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5876	6	5876	6	0.00
15/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1281	1	1281	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
15/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1613	2	1613	2	1,073.00
15/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1269	1	1269	1	200.00
15/09/2021	2030 On 04-August-22			Bond Future	9.65	91.7599	9.6483	91.7599	0.00
15/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2833	3	2833	3	0.00
15/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2808	3	2808	3	0.00
15/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2858	3	2858	3	0.00
15/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3296	3	3296	3	0.00
15/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3346	3	3346	3	0.00
15/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3321	3	3321	3	0.00
15/09/2021	2032 On 04-November-21			Bond Future	9.72	91.6296	9.7166	91.6296	124,291.00
15/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11040	11	11040	11	0.00
15/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	570	1	570	1	700.00
15/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16343	17	16343	17	0.00
15/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10939	11	10939	11	0.00
15/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1886	2	1886	2	700.00
15/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10989	11	10989	11	0.00
15/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	9	0	9	0	0.00
15/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
15/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1205	1	1205	1	0.00
15/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	9	0	9	0	0.00
15/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2945	3	2945	3	0.00
15/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	9	0	9	0	0.00
15/09/2021	2032 On 03-February-22			Bond Future	9.91	92.6639	9.9136	92.6639	0.00
15/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4211	5	4211	5	0.00
15/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4252	5	4252	5	0.00
15/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	327	0	327	0	198.00
15/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3068	3	3068	3	0.00
15/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	571	1	571	1	97.00
15/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6432	7	6432	7	0.00
15/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3851	4	3851	4	0.00
15/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1383	2	1383	2	1,050.00
15/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1504	2	1504	2	210.00
15/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4130	4	4130	4	0.00

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15/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5139	5	5139	5	0.00
15/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4170	4	4170	4	0.00
15/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2014	2	2014	2	0.00
15/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1406	2	1406	2	400.00
15/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7258	8	7258	8	0.00
15/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4583	5	4583	5	0.00
15/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5096	5	5096	5	0.00
15/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1631	2	1631	2	0.00
15/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	918	1	918	1	1,050.00
15/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1068	1	1068	1	210.00
15/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	497	1	497	1	210.00
15/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2624	3	2624	3	198.00
15/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6472	6	6472	6	0.00
15/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1213	1	1213	1	0.00
15/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	906	1	906	1	97.00
15/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1343	1	1343	1	400.00
15/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3389	3	3389	3	0.00
15/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1228	1	1228	1	0.00
15/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1182	1	1182	1	198.00
15/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3074	3	3074	3	1,050.00
15/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3426	3	3426	3	0.00
15/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3246	3	3246	3	0.00
15/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	627	1	627	1	400.00
15/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1755	2	1755	2	97.00
15/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5259	5	5259	5	0.00
15/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1197	1	1197	1	0.00
15/09/2021	2032 On 05-May-22			Bond Future	10.11	89.6060	10.1144	89.6060	0.00
15/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6347	7	6347	7	0.00
15/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6265	6	6265	6	0.00
15/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3190	3	3190	3	780.00
15/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1625	2	1625	2	780.00
15/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6306	7	6306	7	0.00
15/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6925	7	6925	7	0.00

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15/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1138	1	1138	1	780.00
15/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1303	1	1303	1	0.00
15/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1314	1	1314	1	0.00
15/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2818	3	2818	3	0.00
15/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4731	5	4731	5	0.00
15/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1291	1	1291	1	0.00
15/09/2021	2032 On 04-August-22			Bond Future	10.32	90.6508	10.3220	90.6508	0.00
15/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3150	3	3150	3	0.00
15/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3122	3	3122	3	0.00
15/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3177	3	3177	3	0.00
15/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3798	4	3798	4	0.00
15/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3770	4	3770	4	0.00
15/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3741	4	3741	4	0.00
15/09/2021	2033 On 04-November-21			Bond Future	108.90	108.8761	108.8988	108.8761	8,979.00
15/09/2021	2033 On 03-February-22			Bond Future	110.15	110.1316	110.1534	110.1316	0.00
15/09/2021	2033 On 05-May-22			Bond Future	110.19	110.1730	110.1945	110.1730	0.00
15/09/2021	2033 On 04-August-22			Bond Future	111.56	111.5434	111.5646	111.5434	0.00
15/09/2021	2037 On 04-November-21			Bond Future	10.48	87.5431	10.4783	87.5431	120,145.00
15/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13734	14	13734	14	0.00
15/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13683	14	13683	14	0.00
15/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13785	14	13785	14	0.00
15/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11010	11	11010	11	0.00
15/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6567	7	6567	7	600.00
15/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	22	0	22	0	600.00
15/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	183	0	183	0	0.00
15/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	4	0	4	0	0.00
15/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	4	0	4	0	0.00
15/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	4	0	4	0	0.00
15/09/2021	2037 On 03-February-22			Bond Future	10.67	84.2769	10.6681	84.2769	0.00
15/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5946	6	5946	6	0.00
15/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5899	6	5899	6	0.00
15/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5851	6	5851	6	0.00
15/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	963	1	963	1	0.00

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15/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	986	1	986	1	0.00
15/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	974	1	974	1	0.00
15/09/2021	2037 On 05-May-22			Bond Future	10.86	85.2675	10.8617	85.2675	0.00
15/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7284	7	7284	7	0.00
15/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7239	7	7239	7	0.00
15/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7195	7	7195	7	0.00
15/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1420	1	1420	1	0.00
15/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1444	2	1444	2	0.00
15/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1432	1	1432	1	0.00
15/09/2021	2037 On 04-August-22			Bond Future	11.07	82.0051	11.0657	82.0051	0.00
15/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3424	4	3424	4	0.00
15/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5117	5	5117	5	0.00
15/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1444	2	1444	2	50.00
15/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3394	4	3394	4	0.00
15/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3365	4	3365	4	0.00
15/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4456	4	4456	4	0.00
15/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4390	4	4390	4	0.00
15/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2981	3	2981	3	50.00
15/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7718	8	7718	8	0.00
15/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4423	4	4423	4	50.00
15/09/2021	2038 On 04-November-21			Bond Future	121.07	121.0426	121.0705	121.0426	5,949.00
15/09/2021	2038 On 03-February-22			Bond Future	120.69	120.6594	120.6861	120.6594	0.00
15/09/2021	2038 On 05-May-22			Bond Future	122.13	122.1051	122.1316	122.1051	0.00
15/09/2021	2038 On 04-August-22			Bond Future	121.83	121.8065	121.8327	121.8065	0.00
15/09/2021	2040 On 04-November-21			Bond Future	10.61	89.7820	10.6055	89.7820	81,495.00
15/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14365	15	14365	15	0.00
15/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14257	14	14257	14	0.00
15/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14311	14	14311	14	0.00
15/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	6	0	6	0	0.00
15/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	6	0	6	0	0.00
15/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	6	0	6	0	0.00
15/09/2021	2040 On 03-February-22			Bond Future	10.79	86.2909	10.7902	86.2909	0.00
15/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6338	7	6338	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
15/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6288	7	6288	7	0.00
15/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6389	7	6389	7	0.00
15/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1098	1	1098	1	0.00
15/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1085	1	1085	1	0.00
15/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1073	1	1073	1	0.00
15/09/2021	2040 On 05-May-22			Bond Future	10.98	87.3051	10.9782	87.3051	0.00
15/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7506	8	7506	8	0.00
15/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7459	8	7459	8	0.00
15/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	707	1	707	1	1,200.00
15/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2244	2	2244	2	1,200.00
15/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12971	13	12971	13	0.00
15/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7554	8	7554	8	0.00
15/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1510	2	1510	2	0.00
15/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5094	5	5094	5	0.00
15/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1523	2	1523	2	0.00
15/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	594	1	594	1	1,200.00
15/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1536	2	1536	2	0.00
15/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9196	9	9196	9	0.00
15/09/2021	2040 On 04-August-22			Bond Future	11.18	83.8158	11.1760	83.8158	0.00
15/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3672	4	3672	4	0.00
15/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3640	4	3640	4	0.00
15/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3705	4	3705	4	0.00
15/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4544	5	4544	5	0.00
15/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4614	5	4614	5	0.00
15/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4579	5	4579	5	0.00
15/09/2021	2044 On 04-November-21			Bond Future	10.64	86.5631	10.6405	86.5631	60,612.00
15/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14192	14	14192	14	0.00
15/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14139	14	14139	14	0.00
15/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14245	14	14245	14	0.00
15/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	8	0	8	0	0.00
15/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	8	0	8	0	0.00
15/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	8	0	8	0	0.00
15/09/2021	2044 On 03-February-22			Bond Future	10.82	83.1608	10.8158	83.1608	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
15/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6447	7	6447	7	0.00
15/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6396	7	6396	7	0.00
15/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6345	7	6345	7	0.00
15/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1114	1	1114	1	0.00
15/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1101	1	1101	1	0.00
15/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1088	1	1088	1	0.00
15/09/2021	2044 On 05-May-22			Bond Future	10.99	84.1382	10.9938	84.1382	0.00
15/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7617	8	7617	8	0.00
15/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7569	8	7569	8	0.00
15/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7522	8	7522	8	0.00
15/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1550	2	1550	2	0.00
15/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1537	2	1537	2	0.00
15/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1523	2	1523	2	0.00
15/09/2021	2044 On 04-August-22			Bond Future	11.18	80.7373	11.1808	80.7373	0.00
15/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3874	4	3874	4	0.00
15/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3841	4	3841	4	0.00
15/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3807	4	3807	4	0.00
15/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4492	4	4492	4	0.00
15/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4457	4	4457	4	0.00
15/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4423	4	4423	4	0.00
15/09/2021	2046 On 04-November-21			Bond Future	108.53	108.7809	108.5317	108.7809	17,227.00
15/09/2021	2046 On 03-February-22			Bond Future	109.78	110.0354	109.7821	110.0354	0.00
15/09/2021	2046 On 05-May-22			Bond Future	109.21	109.4715	109.2145	109.4715	0.00
15/09/2021	2046 On 04-August-22			Bond Future	110.57	110.8334	110.5728	110.8334	0.00
15/09/2021	2050 On 04-November-21			Bond Future	111.91	112.0922	111.9100	112.0922	8,607.00
15/09/2021	2050 On 03-February-22			Bond Future	111.22	111.4072	111.2217	111.4072	0.00
15/09/2021	2050 On 05-May-22			Bond Future	112.55	112.7423	112.5538	112.7423	0.00
15/09/2021	2050 On 04-August-22			Bond Future	111.94	112.1266	111.9354	112.1266	0.00
15/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	AL37 On 04-November-21			Index Future	807.41	807.3140	807.4060	807.3140	0.00
15/09/2021	AL37 On 03-February-22			Index Future	816.51	816.4190	816.5090	816.4190	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
15/09/2021	AL37 On 05-May-22			Index Future	826.09	825.9990	826.0890	825.9990	0.00
15/09/2021	AL37 On 04-August-22			Index Future	836.06	835.9690	836.0590	835.9690	0.00
15/09/2021	AL7T On 04-November-21			Index Future	924.87	927.1960	924.8680	927.1960	0.00
15/09/2021	AL7T On 03-February-22			Index Future	935.30	937.6530	935.2960	937.6530	0.00
15/09/2021	AL7T On 05-May-22			Index Future	946.27	948.6550	946.2680	948.6550	0.00
15/09/2021	AL7T On 04-August-22			Index Future	957.69	960.1060	957.6890	960.1060	0.00
15/09/2021	ALBI On 04-November-21			Index Future	816.07	817.4640	816.0720	817.4640	119.00
15/09/2021	ALBI On 03-February-22			Index Future	825.27	826.6840	825.2740	826.6840	0.00
15/09/2021	ALBI On 05-May-22			Index Future	834.96	836.3840	834.9560	836.3840	0.00
15/09/2021	ALBI On 04-August-22			Index Future	845.03	846.4800	845.0330	846.4800	0.00
15/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	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
15/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2021	ES33 On 04-November-21			Bond Future	11.21	77.2160	11.2084	77.2160	350.00
15/09/2021	ES33 On 03-February-22			Bond Future	11.45	78.1064	11.4474	78.1064	0.00
15/09/2021	ES33 On 05-May-22			Bond Future	11.69	75.2651	11.6869	75.2651	0.00
15/09/2021	ES33 On 04-August-22			Bond Future	11.94	76.1541	11.9356	76.1541	0.00
15/09/2021	ES42 On 04-November-21			Bond Future	11.70	75.7996	11.7009	75.7996	4,779.00
15/09/2021	ES42 On 03-February-22			Bond Future	11.92	76.6743	11.9183	76.6743	0.00
15/09/2021	ES42 On 05-May-22			Bond Future	12.14	73.3349	12.1437	73.3349	0.00
15/09/2021	ES42 On 04-August-22			Bond Future	12.37	74.1999	12.3715	74.1999	0.00
15/09/2021	GOVI On 04-November-21			GOVI	805.77	807.1690	805.7710	807.1690	992.00
15/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	773510	79	773510	79	0.00
15/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	773710	79	773710	79	0.00
15/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	773610	79	773610	79	0.00
15/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 03-February-22			GOVI	814.86	816.2730	814.8560	816.2730	0.00
15/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	221060	24	221060	24	0.00
15/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	221160	24	221160	24	0.00
15/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	220960	24	220960	24	0.00
15/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 05-May-22			GOVI	824.42	825.8510	824.4150	825.8510	0.00
15/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	361750	38	361750	38	0.00
15/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	361850	38	361850	38	0.00
15/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	361650	38	361650	38	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
15/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 04-August-22			GOVI	834.37	835.8190	834.3650	835.8190	0.00
15/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	150950	17	150950	17	0.00
15/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	151050	17	151050	17	0.00
15/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	150850	17	150850	17	0.00
15/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
15/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
15/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2021	IGOV On 04-November-21			Index Future	297.37	297.5770	297.3680	297.5770	475.00
15/09/2021	IGOV On 03-February-22			Index Future	300.79	301.0060	300.7940	301.0060	0.00
15/09/2021	IGOV On 05-May-22			Index Future	304.40	304.6100	304.3950	304.6100	0.00
15/09/2021	IGOV On 04-August-22			Index Future	308.14	308.3590	308.1400	308.3590	0.00
15/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
15/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
15/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
15/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/09/2021	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
15/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3450	3.6750	96.3450	0.00
15/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
15/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	50,000.00
15/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1350	3.8650	96.1350	0.00
15/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0900	3.9100	96.0900	0.00
15/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.08	95.9200	4.0800	95.9200	0.00
15/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8600	4.1400	95.8600	0.00
15/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4550	4.5450	95.4550	472.00
15/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	95.1500	4.8500	95.1500	0.00
15/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	68.00
15/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.42	94.5850	5.4150	94.5850	0.00
15/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.71	94.2950	5.7050	94.2950	0.00
15/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.93	5.9300	5.9300	5.9300	0.00
15/09/2021	R023 On 04-November-21			Bond Future	5.02	104.9141	5.0201	104.9141	14,769.00
15/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	89	0	89	0	0.00
15/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	84	0	84	0	0.00
15/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	79	0	79	0	0.00
15/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	233	0	233	0	0.00
15/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	225	0	225	0	0.00
15/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	217	0	217	0	0.00
15/09/2021	R023 On 03-February-22			Bond Future	5.15	106.0981	5.1483	106.0981	0.00
15/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	188	0	188	0	0.00
15/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	183	0	183	0	0.00
15/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	193	0	193	0	0.00
15/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	264	0	264	0	0.00
15/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	274	0	274	0	0.00
15/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	269	0	269	0	0.00
15/09/2021	R023 On 05-May-22			Bond Future	5.27	103.4340	5.2723	103.4340	0.00
15/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	871	1	871	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
15/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	864	1	864	1	0.00
15/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	878	1	878	1	0.00
15/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	59	0	59	0	0.00
15/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	60	0	60	0	0.00
15/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	59	0	59	0	0.00
15/09/2021	R023 On 04-August-22			Bond Future	5.44	104.6664	5.4401	104.6664	0.00
15/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	448	0	448	0	0.00
15/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	444	0	444	0	0.00
15/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	453	0	453	0	0.00
15/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	116	0	116	0	0.00
15/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	118	0	118	0	0.00
15/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	117	0	117	0	0.00
15/09/2021	R035 On 04-November-21			Bond Future	10.26	91.8970	10.2579	91.8970	79,848.00
15/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13419	14	13419	14	0.00
15/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9249	9	9249	9	0.00
15/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1596	2	1596	2	782.00
15/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19825	20	19825	20	0.00
15/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13366	13	13366	13	0.00
15/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6191	6	6191	6	0.00
15/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1698	2	1698	2	150.00
15/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13471	14	13471	14	0.00
15/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5533	6	5533	6	0.00
15/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1254	1	1254	1	400.00
15/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3173	3	3173	3	400.00
15/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3080	3	3080	3	0.00
15/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1225	1	1225	1	350.00
15/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	842	1	842	1	350.00
15/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2218	2	2218	2	0.00
15/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	218	0	218	0	350.00
15/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	807	1	807	1	0.00
15/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	289	0	289	0	782.00
15/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1783	2	1783	2	0.00
15/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2179	2	2179	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
15/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	5	0	5	0	0.00
15/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	52	0	52	0	782.00
15/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1684	2	1684	2	0.00
15/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	5	0	5	0	0.00
15/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
15/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	5	0	5	0	0.00
15/09/2021	R035 On 03-February-22			Bond Future	10.46	92.9342	10.4572	92.9342	0.00
15/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5870	6	5870	6	0.00
15/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	6300	0	6300	0	0.00
15/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1926	0	1926	0	500.00
15/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	691	1	691	1	683.00
15/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1538	2	1538	2	280.00
15/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9021	9	9021	9	0.00
15/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4984	5	4984	5	0.00
15/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5822	6	5822	6	0.00
15/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5775	6	5775	6	0.00
15/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6591	7	6591	7	0.00
15/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4893	5	4893	5	0.00
15/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6060	6	6060	6	0.00
15/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3301	4	3301	4	0.00
15/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8269	8	8269	8	0.00
15/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1985	2	1985	2	200.00
15/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2258	2	2258	2	1,600.00
15/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1108	1	1108	1	200.00
15/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3151	3	3151	3	0.00
15/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	2227	0	2227	0	0.00
15/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5260	5	5260	5	0.00
15/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	903	0	903	0	500.00
15/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	2990	0	2990	0	500.00
15/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3347	0	3347	0	0.00
15/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2170	2	2170	2	200.00
15/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4681	5	4681	5	0.00
15/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1265	1	1265	1	1,600.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2955	3	2955	3	0.00
15/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	555	1	555	1	280.00
15/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	959	1	959	1	200.00
15/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3274	3	3274	3	0.00
15/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	840	1	840	1	683.00
15/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1031	1	1031	1	0.00
15/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1019	1	1019	1	0.00
15/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1177	1	1177	1	200.00
15/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	463	1	463	1	1,800.00
15/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1296	1	1296	1	280.00
15/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3892	4	3892	4	0.00
15/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5788	6	5788	6	0.00
15/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1006	1	1006	1	0.00
15/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2066	2	2066	2	683.00
15/09/2021	R035 On 05-May-22			Bond Future	10.65	89.5480	10.6524	89.5480	0.00
15/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7289	8	7289	8	0.00
15/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7244	8	7244	8	0.00
15/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7199	7	7199	7	0.00
15/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1345	1	1345	1	0.00
15/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1333	1	1333	1	0.00
15/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1321	1	1321	1	0.00
15/09/2021	R035 On 04-August-22			Bond Future	10.86	90.5895	10.8563	90.5895	0.00
15/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3548	4	3548	4	0.00
15/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4827	5	4827	5	0.00
15/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3517	4	3517	4	0.00
15/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3487	4	3487	4	0.00
15/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3252	3	3252	3	0.00
15/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1365	1	1365	1	100.00
15/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4588	5	4588	5	100.00
15/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7907	8	7907	8	0.00
15/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4326	4	4326	4	0.00
15/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3177	3	3177	3	100.00
15/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4294	4	4294	4	0.00

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15/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4262	4	4262	4	0.00
15/09/2021	R186 On 04-November-21			Bond Future	7.52	116.4778	7.5163	116.4778	64,627.00
15/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2843	3	2843	3	0.00
15/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5497	5	5497	5	0.00
15/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2806	3	2806	3	0.00
15/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1675	2	1675	2	0.00
15/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2768	3	2768	3	0.00
15/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	221	0	221	0	0.00
15/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	215	0	215	0	0.00
15/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	24	0	24	0	15,177.00
15/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	209	0	209	0	0.00
15/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	539	1	539	1	15,177.00
15/09/2021	R186 On 03-February-22			Bond Future	7.71	112.5110	7.7096	112.5110	0.00
15/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	783	1	783	1	0.00
15/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	769	1	769	1	0.00
15/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	798	1	798	1	0.00
15/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2563	3	2563	3	0.00
15/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2622	3	2622	3	0.00
15/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2593	3	2593	3	0.00
15/09/2021	R186 On 05-May-22			Bond Future	7.91	113.8328	7.9136	113.8328	0.00
15/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2834	3	2834	3	0.00
15/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2807	3	2807	3	0.00
15/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1825	2	1825	2	435.00
15/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3759	4	3759	4	0.00
15/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2860	3	2860	3	0.00
15/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	796	1	796	1	435.00
15/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1235	1	1235	1	0.00
15/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3391	3	3391	3	0.00
15/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	875	1	875	1	435.00
15/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1262	1	1262	1	0.00
15/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1961	2	1961	2	0.00
15/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1248	1	1248	1	0.00
15/09/2021	R186 On 04-August-22			Bond Future	8.13	109.8905	8.1326	109.8905	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
15/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2173	2	2173	2	0.00
15/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2153	2	2153	2	0.00
15/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2194	2	2194	2	0.00
15/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2128	2	2128	2	0.00
15/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2163	2	2163	2	0.00
15/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2145	2	2145	2	0.00
15/09/2021	R197 On 04-November-21			Bond Future	326.94	327.0168	326.9431	327.0168	1,274.00
15/09/2021	R197 On 03-February-22			Bond Future	322.49	322.5682	322.4903	322.5682	0.00
15/09/2021	R197 On 05-May-22			Bond Future	326.35	326.4336	326.3525	326.4336	0.00
15/09/2021	R197 On 04-August-22			Bond Future	322.03	322.1169	322.0339	322.1169	0.00
15/09/2021	R202 On 04-November-21			Bond Future	241.31	241.3781	241.3105	241.3781	8,374.00
15/09/2021	R202 On 03-February-22			Bond Future	239.73	239.7958	239.7250	239.7958	0.00
15/09/2021	R202 On 05-May-22			Bond Future	242.60	242.6688	242.5958	242.6688	0.00
15/09/2021	R202 On 04-August-22			Bond Future	241.16	241.2378	241.1629	241.2378	0.00
15/09/2021	R209 On 04-November-21			Bond Future	10.22	71.1695	10.2242	71.1695	36,361.00
15/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10205	10	10205	10	0.00
15/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	160	0	160	0	6,000.00
15/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1522	2	1522	2	0.00
15/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10158	10	10158	10	0.00
15/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9366	9	9366	9	0.00
15/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2392	2	2392	2	0.00
15/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	859	1	859	1	0.00
15/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10251	10	10251	10	0.00
15/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	11	0	11	0	0.00
15/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2182	2	2182	2	3,100.00
15/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1371	1	1371	1	9,250.00
15/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	18	0	18	0	9,000.00
15/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	11	0	11	0	0.00
15/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	11	0	11	0	0.00
15/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	811	1	811	1	150.00
15/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4562	4	4562	4	0.00
15/09/2021	R209 On 03-February-22			Bond Future	10.40	71.9728	10.3971	71.9728	0.00
15/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4508	5	4508	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
15/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4468	5	4468	5	0.00
15/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4427	5	4427	5	0.00
15/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1011	1	1011	1	0.00
15/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	998	1	998	1	0.00
15/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	986	1	986	1	0.00
15/09/2021	R209 On 05-May-22			Bond Future	10.57	69.6771	10.5716	69.6771	0.00
15/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5930	6	5930	6	0.00
15/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5892	6	5892	6	0.00
15/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5853	6	5853	6	0.00
15/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1316	1	1316	1	0.00
15/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1304	1	1304	1	0.00
15/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1292	1	1292	1	0.00
15/09/2021	R209 On 04-August-22			Bond Future	10.75	70.4878	10.7501	70.4878	0.00
15/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2927	3	2927	3	0.00
15/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2875	3	2875	3	0.00
15/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2901	3	2901	3	0.00
15/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3830	4	3830	4	0.00
15/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3860	4	3860	4	0.00
15/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3801	4	3801	4	0.00
15/09/2021	R210 On 04-November-21			Bond Future	212.66	212.8844	212.6557	212.8844	1,486.00
15/09/2021	R210 On 03-February-22			Bond Future	215.11	215.3396	215.1058	215.3396	0.00
15/09/2021	R210 On 05-May-22			Bond Future	214.83	215.0659	214.8282	215.0659	0.00
15/09/2021	R210 On 04-August-22			Bond Future	217.50	217.7414	217.4996	217.7414	0.00
15/09/2021	R212 On 04-November-21			Bond Future	175.03	175.0389	175.0317	175.0389	3,525.00
15/09/2021	R213 On 04-November-21			Bond Future	9.39	86.9649	9.3850	86.9649	10,449.00
15/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	8853	9	8853	9	0.00
15/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8806	9	8806	9	0.00
15/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8901	9	8901	9	0.00
15/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	19	0	19	0	0.00
15/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	18	0	18	0	0.00
15/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	18	0	18	0	0.00
15/09/2021	R213 On 03-February-22			Bond Future	9.58	87.9463	9.5786	87.9463	0.00
15/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3406	4	3406	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
15/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3371	4	3371	4	0.00
15/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4066	4	4066	4	0.00
15/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2167	2	2167	2	0.00
15/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4450	5	4450	5	0.00
15/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5861	6	5861	6	0.00
15/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1288	1	1288	1	430.00
15/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4142	4	4142	4	0.00
15/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1145	1	1145	1	220.00
15/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2701	3	2701	3	0.00
15/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3441	4	3441	4	0.00
15/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3512	4	3512	4	0.00
15/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6153	6	6153	6	0.00
15/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	388	0	388	0	200.00
15/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	578	1	578	1	102.00
15/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	610	1	610	1	430.00
15/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4885	5	4885	5	0.00
15/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	557	1	557	1	220.00
15/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1293	1	1293	1	430.00
15/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3238	3	3238	3	0.00
15/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1325	1	1325	1	0.00
15/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2159	2	2159	2	200.00
15/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5672	6	5672	6	0.00
15/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1736	2	1736	2	102.00
15/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1049	1	1049	1	220.00
15/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3482	3	3482	3	0.00
15/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	949	1	949	1	102.00
15/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1075	1	1075	1	200.00
15/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1359	1	1359	1	0.00
15/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1342	1	1342	1	0.00
15/09/2021	R213 On 05-May-22			Bond Future	9.77	85.4475	9.7694	85.4475	0.00
15/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5564	6	5564	6	0.00
15/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5601	6	5601	6	0.00
15/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5526	6	5526	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
15/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1180	1	1180	1	0.00
15/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1202	1	1202	1	0.00
15/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1191	1	1191	1	0.00
15/09/2021	R213 On 04-August-22			Bond Future	9.97	86.4452	9.9696	86.4452	0.00
15/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2926	3	2926	3	0.00
15/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2900	3	2900	3	0.00
15/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2875	3	2875	3	0.00
15/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3278	3	3278	3	0.00
15/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3328	3	3328	3	0.00
15/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3303	3	3303	3	0.00
15/09/2021	R214 On 04-November-21			Bond Future	10.60	67.9462	10.6044	67.9462	17,810.00
15/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9873	10	9873	10	0.00
15/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9827	10	9827	10	0.00
15/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9781	10	9781	10	0.00
15/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	22	0	22	0	0.00
15/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	21	0	21	0	0.00
15/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	21	0	21	0	0.00
15/09/2021	R214 On 03-February-22			Bond Future	10.78	68.7130	10.7778	68.7130	0.00
15/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4548	5	4548	5	0.00
15/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4507	5	4507	5	0.00
15/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4588	5	4588	5	0.00
15/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1096	1	1096	1	0.00
15/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1083	1	1083	1	0.00
15/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1070	1	1070	1	0.00
15/09/2021	R214 On 05-May-22			Bond Future	10.95	66.2406	10.9464	66.2406	0.00
15/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5664	6	5664	6	0.00
15/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5625	6	5625	6	0.00
15/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5702	6	5702	6	0.00
15/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1410	1	1410	1	0.00
15/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1397	1	1397	1	0.00
15/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1385	1	1385	1	0.00
15/09/2021	R214 On 04-August-22			Bond Future	11.12	67.0102	11.1211	67.0102	0.00
15/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3066	3	3066	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
15/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3039	3	3039	3	0.00
15/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3093	3	3093	3	0.00
15/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3854	4	3854	4	0.00
15/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3884	4	3884	4	0.00
15/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3825	4	3825	4	0.00
15/09/2021	R248 On 04-November-21			Bond Future	10.57	85.8000	10.5679	85.8000	168,143.00
15/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14605	15	14605	15	0.00
15/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14552	15	14552	15	0.00
15/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	978	1	978	1	0.00
15/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	68	0	68	0	0.00
15/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	733	1	733	1	1,050.00
15/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14659	15	14659	15	0.00
15/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2887	3	2887	3	1,050.00
15/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3612	4	3612	4	0.00
15/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	8	0	8	0	0.00
15/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1154	1	1154	1	0.00
15/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8024	8	8024	8	0.00
15/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	9	0	9	0	0.00
15/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3058	3	3058	3	0.00
15/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	9	0	9	0	0.00
15/09/2021	R248 On 03-February-22			Bond Future	10.74	86.7684	10.7387	86.7684	0.00
15/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6375	7	6375	7	0.00
15/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6322	7	6322	7	0.00
15/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6270	7	6270	7	0.00
15/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	456	1	456	1	1,300.00
15/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2017	2	2017	2	1,300.00
15/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3815	4	3815	4	0.00
15/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7934	8	7934	8	0.00
15/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1131	1	1131	1	0.00
15/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1158	1	1158	1	0.00
15/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1145	1	1145	1	0.00
15/09/2021	R248 On 05-May-22			Bond Future	10.90	83.3729	10.9048	83.3729	0.00
15/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7633	8	7633	8	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
15/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7584	8	7584	8	0.00
15/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7535	8	7535	8	0.00
15/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1574	2	1574	2	0.00
15/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1546	2	1546	2	0.00
15/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1560	2	1560	2	0.00
15/09/2021	R248 On 04-August-22			Bond Future	11.08	84.3417	11.0771	84.3417	0.00
15/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4002	4	4002	4	0.00
15/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3967	4	3967	4	0.00
15/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3932	4	3932	4	0.00
15/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4617	5	4617	5	0.00
15/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4581	5	4581	5	0.00
15/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4545	5	4545	5	0.00