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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
17/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	2025 On 04-November-21			Bond Future	155.25	155.3672	155.2460	155.3672	5,117.00
17/09/2021	2025 On 03-February-22			Bond Future	155.45	155.5753	155.4523	155.5753	0.00
17/09/2021	2025 On 05-May-22			Bond Future	157.31	157.4380	157.3132	157.4380	0.00
17/09/2021	2025 On 04-August-22			Bond Future	157.65	157.7797	157.6533	157.7797	0.00
17/09/2021	2029 On 04-November-21			Bond Future	114.65	114.6830	114.6487	114.6830	2,964.00
17/09/2021	2029 On 03-February-22			Bond Future	115.97	116.0038	115.9689	116.0038	0.00
17/09/2021	2029 On 05-May-22			Bond Future	116.16	116.1948	116.1590	116.1948	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
17/09/2021	2029 On 04-August-22			Bond Future	117.60	117.6394	117.6030	117.6394	0.00
17/09/2021	2030 On 04-November-21			Bond Future	9.08	96.4054	9.0825	96.4054	97,229.00
17/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	7941	8	7941	8	0.00
17/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	7844	8	7844	8	0.00
17/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	641	1	641	1	300.00
17/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	11855	12	11855	12	0.00
17/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	606	1	606	1	3,250.00
17/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2040	2	2040	2	0.00
17/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4551	5	4551	5	29.00
17/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	7892	8	7892	8	0.00
17/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	114	0	114	0	300.00
17/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11023	11	11023	11	0.00
17/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1704	2	1704	2	29.00
17/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2221	3	2221	3	0.00
17/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	769	1	769	1	9,100.00
17/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	858	1	858	1	0.00
17/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2374	2	2374	2	0.00
17/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
17/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	27	0	27	0	0.00
17/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	28	0	28	0	0.00
17/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4706	4	4706	4	0.00
17/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1063	1	1063	1	0.00
17/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2452	2	2452	2	0.00
17/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	3	0	3	0	29.00
17/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	204	0	204	0	0.00
17/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	26	0	26	0	0.00
17/09/2021	2030 On 03-February-22			Bond Future	9.28	93.4881	9.2793	93.4881	0.00
17/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2591	3	2591	3	0.00
17/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2561	3	2561	3	0.00
17/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3738	4	3738	4	0.00
17/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8138	9	8138	9	0.00
17/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3106	3	3106	3	1,000.00
17/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2621	3	2621	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
17/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2325	3	2325	3	0.00
17/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	460	1	460	1	101.00
17/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1130	1	1130	1	1,000.00
17/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3439	3	3439	3	0.00
17/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1951	2	1951	2	101.00
17/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5326	5	5326	5	0.00
17/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1723	2	1723	2	0.00
17/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	277	0	277	0	1,000.00
17/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1427	1	1427	1	0.00
17/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1134	1	1134	1	101.00
17/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1767	2	1767	2	0.00
17/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1745	2	1745	2	0.00
17/09/2021	2030 On 05-May-22			Bond Future	9.48	94.5858	9.4839	94.5858	0.00
17/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	4904	5	4904	5	0.00
17/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	4868	5	4868	5	0.00
17/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2299	3	2299	3	0.00
17/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1318	1	1318	1	1,800.00
17/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8135	9	8135	9	0.00
17/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1180	1	1180	1	200.00
17/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	207	0	207	0	200.00
17/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	4940	5	4940	5	0.00
17/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4038	4	4038	4	0.00
17/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	700	1	700	1	1,073.00
17/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	421	0	421	0	1,800.00
17/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4420	4	4420	4	0.00
17/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4710	4	4710	4	0.00
17/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7632	7	7632	7	0.00
17/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1321	1	1321	1	0.00
17/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9760	9	9760	9	0.00
17/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	598	1	598	1	1,800.00
17/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2987	3	2987	3	1,073.00
17/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6076	6	6076	6	0.00
17/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1346	1	1346	1	0.00

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17/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1693	2	1693	2	1,073.00
17/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1333	1	1333	1	200.00
17/09/2021	2030 On 04-August-22			Bond Future	9.70	91.6879	9.7026	91.6879	0.00
17/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2693	3	2693	3	0.00
17/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2669	3	2669	3	0.00
17/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2718	3	2718	3	0.00
17/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3424	3	3424	3	0.00
17/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3475	3	3475	3	0.00
17/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3450	3	3450	3	0.00
17/09/2021	2032 On 04-November-21			Bond Future	9.77	91.5953	9.7686	91.5953	124,291.00
17/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	10727	11	10727	11	0.00
17/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	469	1	469	1	700.00
17/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16030	17	16030	17	0.00
17/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10626	11	10626	11	0.00
17/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1679	2	1679	2	700.00
17/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10677	11	10677	11	0.00
17/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	9	0	9	0	0.00
17/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
17/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1311	1	1311	1	0.00
17/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	9	0	9	0	0.00
17/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3157	3	3157	3	0.00
17/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	9	0	9	0	0.00
17/09/2021	2032 On 03-February-22			Bond Future	9.97	92.6277	9.9678	92.6277	0.00
17/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	3976	4	3976	4	0.00
17/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4015	4	4015	4	0.00
17/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	280	0	280	0	198.00
17/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	2864	3	2864	3	0.00
17/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	500	1	500	1	97.00
17/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6159	7	6159	7	0.00
17/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3624	4	3624	4	0.00
17/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1254	1	1254	1	1,050.00
17/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1368	2	1368	2	210.00
17/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	3896	4	3896	4	0.00

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17/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	4885	5	4885	5	0.00
17/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	3936	4	3936	4	0.00
17/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1852	2	1852	2	0.00
17/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1276	1	1276	1	400.00
17/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	6976	7	6976	7	0.00
17/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4339	5	4339	5	0.00
17/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	4842	5	4842	5	0.00
17/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1489	2	1489	2	0.00
17/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	982	1	982	1	1,050.00
17/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1141	1	1141	1	210.00
17/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	532	0	532	0	210.00
17/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2779	3	2779	3	198.00
17/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6742	6	6742	6	0.00
17/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1295	1	1295	1	0.00
17/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	969	1	969	1	97.00
17/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1433	1	1433	1	400.00
17/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3576	3	3576	3	0.00
17/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1312	1	1312	1	0.00
17/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1263	1	1263	1	198.00
17/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3248	3	3248	3	1,050.00
17/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3614	3	3614	3	0.00
17/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3427	3	3427	3	0.00
17/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	671	1	671	1	400.00
17/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1868	2	1868	2	97.00
17/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5505	5	5505	5	0.00
17/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1279	1	1279	1	0.00
17/09/2021	2032 On 05-May-22			Bond Future	10.17	89.5685	10.1710	89.5685	0.00
17/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6097	6	6097	6	0.00
17/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6016	6	6016	6	0.00
17/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3007	3	3007	3	780.00
17/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1504	2	1504	2	780.00
17/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6056	6	6056	6	0.00
17/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6667	7	6667	7	0.00

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17/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1201	1	1201	1	780.00
17/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1374	1	1374	1	0.00
17/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1386	1	1386	1	0.00
17/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2957	3	2957	3	0.00
17/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4931	5	4931	5	0.00
17/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1361	1	1361	1	0.00
17/09/2021	2032 On 04-August-22			Bond Future	10.38	90.6121	10.3812	90.6121	0.00
17/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2982	3	2982	3	0.00
17/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2956	3	2956	3	0.00
17/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3008	3	3008	3	0.00
17/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3957	4	3957	4	0.00
17/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3927	4	3927	4	0.00
17/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3898	4	3898	4	0.00
17/09/2021	2033 On 04-November-21			Bond Future	108.70	108.6889	108.6966	108.6889	8,979.00
17/09/2021	2033 On 03-February-22			Bond Future	109.95	109.9407	109.9480	109.9407	0.00
17/09/2021	2033 On 05-May-22			Bond Future	109.99	109.9791	109.9863	109.9791	0.00
17/09/2021	2033 On 04-August-22			Bond Future	111.35	111.3464	111.3535	111.3464	0.00
17/09/2021	2037 On 04-November-21			Bond Future	10.54	87.4617	10.5404	87.4617	120,234.00
17/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13320	14	13320	14	0.00
17/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13269	14	13269	14	0.00
17/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13371	14	13371	14	0.00
17/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	10598	11	10598	11	0.00
17/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6173	7	6173	7	600.00
17/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	24	0	24	0	600.00
17/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	203	0	203	0	0.00
17/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	4	0	4	0	0.00
17/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	4	0	4	0	0.00
17/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	4	0	4	0	0.00
17/09/2021	2037 On 03-February-22			Bond Future	10.73	84.1933	10.7328	84.1933	0.00
17/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5609	6	5609	6	0.00
17/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5562	6	5562	6	0.00
17/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5515	6	5515	6	0.00
17/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1044	1	1044	1	0.00

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17/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1070	1	1070	1	0.00
17/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1057	1	1057	1	0.00
17/09/2021	2037 On 05-May-22			Bond Future	10.93	85.1821	10.9290	85.1821	0.00
17/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	6952	7	6952	7	0.00
17/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	6908	7	6908	7	0.00
17/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	6864	7	6864	7	0.00
17/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1512	1	1512	1	0.00
17/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1538	1	1538	1	0.00
17/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1525	1	1525	1	0.00
17/09/2021	2037 On 04-August-22			Bond Future	11.14	81.9182	11.1360	81.9182	0.00
17/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3208	3	3208	3	0.00
17/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	4847	5	4847	5	0.00
17/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1321	1	1321	1	50.00
17/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3179	3	3179	3	0.00
17/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3151	3	3151	3	0.00
17/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4672	4	4672	4	0.00
17/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4604	4	4604	4	0.00
17/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3140	3	3140	3	50.00
17/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8025	8	8025	8	0.00
17/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4638	4	4638	4	50.00
17/09/2021	2038 On 04-November-21			Bond Future	120.46	120.9224	120.4611	120.9224	5,949.00
17/09/2021	2038 On 03-February-22			Bond Future	120.07	120.5360	120.0692	120.5360	0.00
17/09/2021	2038 On 05-May-22			Bond Future	121.51	121.9793	121.5067	121.9793	0.00
17/09/2021	2038 On 04-August-22			Bond Future	121.20	121.6785	121.1999	121.6785	0.00
17/09/2021	2040 On 04-November-21			Bond Future	10.66	89.6928	10.6627	89.6928	81,495.00
17/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	13955	14	13955	14	0.00
17/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	13848	14	13848	14	0.00
17/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	13902	14	13902	14	0.00
17/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	6	0	6	0	0.00
17/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	6	0	6	0	0.00
17/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	6	0	6	0	0.00
17/09/2021	2040 On 03-February-22			Bond Future	10.85	86.1993	10.8498	86.1993	0.00
17/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6005	6	6005	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
17/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	5955	6	5955	6	0.00
17/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6054	6	6054	6	0.00
17/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1180	1	1180	1	0.00
17/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1167	1	1167	1	0.00
17/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1153	1	1153	1	0.00
17/09/2021	2040 On 05-May-22			Bond Future	11.04	87.2118	11.0401	87.2118	0.00
17/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7179	8	7179	8	0.00
17/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7133	8	7133	8	0.00
17/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	630	1	630	1	1,200.00
17/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2070	2	2070	2	1,200.00
17/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12588	13	12588	13	0.00
17/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7226	8	7226	8	0.00
17/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1602	1	1602	1	0.00
17/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5340	5	5340	5	0.00
17/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1615	1	1615	1	0.00
17/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	630	1	630	1	1,200.00
17/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1630	2	1630	2	0.00
17/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9539	9	9539	9	0.00
17/09/2021	2040 On 04-August-22			Bond Future	11.24	83.7208	11.2406	83.7208	0.00
17/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3455	4	3455	4	0.00
17/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3424	4	3424	4	0.00
17/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3486	4	3486	4	0.00
17/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4751	4	4751	4	0.00
17/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4823	5	4823	5	0.00
17/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4787	5	4787	5	0.00
17/09/2021	2044 On 04-November-21			Bond Future	10.69	86.4691	10.6928	86.4691	60,562.00
17/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	13810	14	13810	14	0.00
17/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	13757	14	13757	14	0.00
17/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	13864	14	13864	14	0.00
17/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	8	0	8	0	0.00
17/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	8	0	8	0	0.00
17/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	8	0	8	0	0.00
17/09/2021	2044 On 03-February-22			Bond Future	10.87	83.0645	10.8703	83.0645	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
17/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6133	7	6133	7	0.00
17/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6083	6	6083	6	0.00
17/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6033	6	6033	6	0.00
17/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1189	1	1189	1	0.00
17/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1175	1	1175	1	0.00
17/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1162	1	1162	1	0.00
17/09/2021	2044 On 05-May-22			Bond Future	11.05	84.0401	11.0504	84.0401	0.00
17/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7309	8	7309	8	0.00
17/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7262	8	7262	8	0.00
17/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7215	8	7215	8	0.00
17/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1635	2	1635	2	0.00
17/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1621	2	1621	2	0.00
17/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1607	1	1607	1	0.00
17/09/2021	2044 On 04-August-22			Bond Future	11.24	80.6374	11.2398	80.6374	0.00
17/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3664	4	3664	4	0.00
17/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3632	4	3632	4	0.00
17/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3599	4	3599	4	0.00
17/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4681	4	4681	4	0.00
17/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4645	4	4645	4	0.00
17/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4610	4	4610	4	0.00
17/09/2021	2046 On 04-November-21			Bond Future	108.36	108.1730	108.3649	108.1730	17,227.00
17/09/2021	2046 On 03-February-22			Bond Future	109.61	109.4189	109.6126	109.4189	0.00
17/09/2021	2046 On 05-May-22			Bond Future	109.04	108.8466	109.0423	108.8466	0.00
17/09/2021	2046 On 04-August-22			Bond Future	110.40	110.2002	110.3981	110.2002	0.00
17/09/2021	2050 On 04-November-21			Bond Future	111.82	112.1269	111.8234	112.1269	8,607.00
17/09/2021	2050 On 03-February-22			Bond Future	111.13	111.4407	111.1336	111.4407	0.00
17/09/2021	2050 On 05-May-22			Bond Future	112.46	112.7752	112.4641	112.7752	0.00
17/09/2021	2050 On 04-August-22			Bond Future	111.84	112.1594	111.8443	112.1594	0.00
17/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	AL37 On 04-November-21			Index Future	806.27	807.6420	806.2690	807.6420	0.00
17/09/2021	AL37 On 03-February-22			Index Future	815.35	816.7450	815.3540	816.7450	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
17/09/2021	AL37 On 05-May-22			Index Future	824.92	826.3250	824.9160	826.3250	0.00
17/09/2021	AL37 On 04-August-22			Index Future	834.87	836.2970	834.8690	836.2970	0.00
17/09/2021	AL7T On 04-November-21			Index Future	922.04	926.3940	922.0420	926.3940	0.00
17/09/2021	AL7T On 03-February-22			Index Future	932.43	936.8350	932.4310	936.8350	0.00
17/09/2021	AL7T On 05-May-22			Index Future	943.37	947.8240	943.3670	947.8240	0.00
17/09/2021	AL7T On 04-August-22			Index Future	954.75	959.2620	954.7490	959.2620	0.00
17/09/2021	ALBI On 04-November-21			Index Future	813.30	816.8550	813.2980	816.8550	119.00
17/09/2021	ALBI On 03-February-22			Index Future	822.46	826.0620	822.4620	826.0620	0.00
17/09/2021	ALBI On 05-May-22			Index Future	832.11	835.7510	832.1080	835.7510	0.00
17/09/2021	ALBI On 04-August-22			Index Future	842.15	845.8360	842.1480	845.8360	0.00
17/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	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
17/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2021	ES33 On 04-November-21			Bond Future	11.27	77.1889	11.2697	77.1889	350.00
17/09/2021	ES33 On 03-February-22			Bond Future	11.51	78.0779	11.5114	78.0779	0.00
17/09/2021	ES33 On 05-May-22			Bond Future	11.75	75.2356	11.7537	75.2356	0.00
17/09/2021	ES33 On 04-August-22			Bond Future	12.01	76.1238	12.0054	76.1238	0.00
17/09/2021	ES42 On 04-November-21			Bond Future	11.75	75.7342	11.7522	75.7342	4,779.00
17/09/2021	ES42 On 03-February-22			Bond Future	11.97	76.6070	11.9719	76.6070	0.00
17/09/2021	ES42 On 05-May-22			Bond Future	12.20	73.2662	12.1997	73.2662	0.00
17/09/2021	ES42 On 04-August-22			Bond Future	12.43	74.1298	12.4300	74.1298	0.00
17/09/2021	GOVI On 04-November-21			GOVI	803.06	806.5570	803.0610	806.5570	992.00
17/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	746410	78	746410	78	0.00
17/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	746610	78	746610	78	0.00
17/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	746510	78	746510	78	0.00
17/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 03-February-22			GOVI	812.11	815.6480	812.1100	815.6480	0.00
17/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	193600	23	193600	23	0.00
17/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	193700	23	193700	23	0.00
17/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	193500	23	193500	23	0.00
17/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 05-May-22			GOVI	821.63	825.2150	821.6340	825.2150	0.00
17/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	333940	37	333940	37	0.00
17/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	334040	37	334040	37	0.00
17/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	333840	37	333840	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
17/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 04-August-22			GOVI	831.55	835.1730	831.5480	835.1730	0.00
17/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	122780	16	122780	16	0.00
17/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	122880	16	122880	16	0.00
17/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	122680	16	122680	16	0.00
17/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2021	IGOV On 04-November-21			Index Future	296.76	297.0400	296.7560	297.0400	506.00
17/09/2021	IGOV On 03-February-22			Index Future	300.17	300.4610	300.1730	300.4610	0.00
17/09/2021	IGOV On 05-May-22			Index Future	303.77	304.0580	303.7660	304.0580	0.00
17/09/2021	IGOV On 04-August-22			Index Future	307.50	307.7990	307.5020	307.7990	0.00
17/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
17/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
17/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
17/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/09/2021	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
17/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.74	96.2850	3.7350	96.2850	0.00
17/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.78	96.2500	3.7800	96.2500	50,000.00
17/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1450	3.8850	96.1450	0.00
17/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0900	3.9500	96.0900	0.00
17/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.14	95.9100	4.1400	95.9100	0.00
17/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.8550	4.1950	95.8550	0.00
17/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.4400	4.6300	95.4400	472.00
17/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.96	95.1450	4.9550	95.1450	0.00
17/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.7900	5.3200	94.7900	68.00
17/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.5700	5.4900	94.5700	0.00
17/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.83	94.2850	5.8250	94.2850	0.00
17/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.82	94.2750	5.8150	94.2750	0.00
17/09/2021	R023 On 04-November-21			Bond Future	5.06	104.9147	5.0557	104.9147	14,769.00
17/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	71	0	71	0	0.00
17/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	66	0	66	0	0.00
17/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	62	0	62	0	0.00
17/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	262	0	262	0	0.00
17/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	253	0	253	0	0.00
17/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	245	0	245	0	0.00
17/09/2021	R023 On 03-February-22			Bond Future	5.19	106.0972	5.1937	106.0972	0.00
17/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	166	0	166	0	0.00
17/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	161	0	161	0	0.00
17/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	171	0	171	0	0.00
17/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	289	0	289	0	0.00
17/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	300	0	300	0	0.00
17/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	294	0	294	0	0.00
17/09/2021	R023 On 05-May-22			Bond Future	5.33	103.4321	5.3327	103.4321	0.00
17/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	829	1	829	1	0.00
17/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	823	1	823	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
17/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	836	1	836	1	0.00
17/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	65	0	65	0	0.00
17/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	67	0	67	0	0.00
17/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	66	0	66	0	0.00
17/09/2021	R023 On 04-August-22			Bond Future	5.53	104.6638	5.5292	104.6638	0.00
17/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	414	0	414	0	0.00
17/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	410	0	410	0	0.00
17/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	418	0	418	0	0.00
17/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	130	0	130	0	0.00
17/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	133	0	133	0	0.00
17/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	131	0	131	0	0.00
17/09/2021	R035 On 04-November-21			Bond Future	10.33	91.8524	10.3251	91.8524	79,848.00
17/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	12974	14	12974	14	0.00
17/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	8809	9	8809	9	0.00
17/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1353	2	1353	2	782.00
17/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19380	20	19380	20	0.00
17/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	12921	13	12921	13	0.00
17/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	5773	6	5773	6	0.00
17/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1446	2	1446	2	150.00
17/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13026	14	13026	14	0.00
17/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5125	6	5125	6	0.00
17/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1043	1	1043	1	400.00
17/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	2831	3	2831	3	400.00
17/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	2741	3	2741	3	0.00
17/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1018	1	1018	1	350.00
17/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	950	1	950	1	350.00
17/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2456	2	2456	2	0.00
17/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	246	0	246	0	350.00
17/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	910	1	910	1	0.00
17/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	326	0	326	0	782.00
17/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1985	2	1985	2	0.00
17/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2414	2	2414	2	0.00
17/09/2021	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
17/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	58	0	58	0	782.00
17/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1878	2	1878	2	0.00
17/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	5	0	5	0	0.00
17/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
17/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	5	0	5	0	0.00
17/09/2021	R035 On 03-February-22			Bond Future	10.53	92.8877	10.5272	92.8877	0.00
17/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5511	6	5511	6	0.00
17/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	5933	6	5933	6	0.00
17/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1723	2	1723	2	500.00
17/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	589	1	589	1	683.00
17/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1361	2	1361	2	280.00
17/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	8613	9	8613	9	0.00
17/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4648	5	4648	5	0.00
17/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5465	6	5465	6	0.00
17/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5418	6	5418	6	0.00
17/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6218	7	6218	7	0.00
17/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4559	5	4559	5	0.00
17/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	5698	6	5698	6	0.00
17/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3023	3	3023	3	0.00
17/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	7870	8	7870	8	0.00
17/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1778	2	1778	2	200.00
17/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2034	2	2034	2	1,600.00
17/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	965	1	965	1	200.00
17/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2880	3	2880	3	0.00
17/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	2005	2	2005	2	0.00
17/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	4916	5	4916	5	0.00
17/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	986	1	986	1	500.00
17/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3218	3	3218	3	500.00
17/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3595	3	3595	3	0.00
17/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2350	2	2350	2	200.00
17/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4991	5	4991	5	0.00
17/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1380	1	1380	1	1,600.00
17/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3182	3	3182	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
17/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	608	1	608	1	280.00
17/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1047	1	1047	1	200.00
17/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3517	3	3517	3	0.00
17/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	918	1	918	1	683.00
17/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1126	1	1126	1	0.00
17/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1112	1	1112	1	0.00
17/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1284	1	1284	1	200.00
17/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	506	0	506	0	1,800.00
17/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1413	1	1413	1	280.00
17/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4166	4	4166	4	0.00
17/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	6137	6	6137	6	0.00
17/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1099	1	1099	1	0.00
17/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2239	2	2239	2	683.00
17/09/2021	R035 On 05-May-22			Bond Future	10.73	89.5002	10.7253	89.5002	0.00
17/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	6930	7	6930	7	0.00
17/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	6886	7	6886	7	0.00
17/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	6842	7	6842	7	0.00
17/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1445	1	1445	1	0.00
17/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1432	1	1432	1	0.00
17/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1420	1	1420	1	0.00
17/09/2021	R035 On 04-August-22			Bond Future	10.93	90.5406	10.9323	90.5406	0.00
17/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3312	4	3312	4	0.00
17/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4547	5	4547	5	0.00
17/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3283	4	3283	4	0.00
17/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3254	4	3254	4	0.00
17/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3028	3	3028	3	0.00
17/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1239	1	1239	1	100.00
17/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4828	5	4828	5	100.00
17/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8244	8	8244	8	0.00
17/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4556	4	4556	4	0.00
17/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3359	3	3359	3	100.00
17/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4523	4	4523	4	0.00
17/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4490	4	4490	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
17/09/2021	R186 On 04-November-21			Bond Future	7.55	116.5396	7.5534	116.5396	64,537.00
17/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2690	3	2690	3	0.00
17/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5331	6	5331	6	0.00
17/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2653	3	2653	3	0.00
17/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1545	2	1545	2	0.00
17/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2616	3	2616	3	0.00
17/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	236	0	236	0	0.00
17/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	229	0	229	0	0.00
17/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	25	0	25	0	15,177.00
17/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	222	0	222	0	0.00
17/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	576	1	576	1	15,177.00
17/09/2021	R186 On 03-February-22			Bond Future	7.75	112.5718	7.7493	112.5718	0.00
17/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	720	1	720	1	0.00
17/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	707	1	707	1	0.00
17/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	734	1	734	1	0.00
17/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2669	3	2669	3	0.00
17/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2729	3	2729	3	0.00
17/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2699	3	2699	3	0.00
17/09/2021	R186 On 05-May-22			Bond Future	7.96	113.8933	7.9563	113.8933	0.00
17/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2717	3	2717	3	0.00
17/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2692	3	2692	3	0.00
17/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1733	2	1733	2	435.00
17/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3627	4	3627	4	0.00
17/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2743	3	2743	3	0.00
17/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	741	1	741	1	435.00
17/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1290	1	1290	1	0.00
17/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3508	3	3508	3	0.00
17/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	916	1	916	1	435.00
17/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1318	1	1318	1	0.00
17/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2040	2	2040	2	0.00
17/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1304	1	1304	1	0.00
17/09/2021	R186 On 04-August-22			Bond Future	8.18	109.9510	8.1785	109.9510	0.00
17/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2078	2	2078	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
17/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2059	2	2059	2	0.00
17/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2098	2	2098	2	0.00
17/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2207	2	2207	2	0.00
17/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2243	2	2243	2	0.00
17/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2225	2	2225	2	0.00
17/09/2021	R197 On 04-November-21			Bond Future	326.94	326.9412	326.9394	326.9412	1,274.00
17/09/2021	R197 On 03-February-22			Bond Future	322.48	322.4872	322.4846	322.4872	0.00
17/09/2021	R197 On 05-May-22			Bond Future	326.35	326.3488	326.3455	326.3488	0.00
17/09/2021	R197 On 04-August-22			Bond Future	322.03	322.0298	322.0251	322.0298	0.00
17/09/2021	R202 On 04-November-21			Bond Future	240.76	240.9756	240.7584	240.9756	8,374.00
17/09/2021	R202 On 03-February-22			Bond Future	239.16	239.3852	239.1648	239.3852	0.00
17/09/2021	R202 On 05-May-22			Bond Future	242.03	242.2515	242.0280	242.2515	0.00
17/09/2021	R202 On 04-August-22			Bond Future	240.59	240.8140	240.5869	240.8140	0.00
17/09/2021	R209 On 04-November-21			Bond Future	10.29	71.1301	10.2866	71.1301	36,304.00
17/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	9843	10	9843	10	0.00
17/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	116	0	116	0	6,000.00
17/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1309	2	1309	2	0.00
17/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	9797	10	9797	10	0.00
17/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9005	9	9005	9	0.00
17/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2125	2	2125	2	0.00
17/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	709	1	709	1	0.00
17/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	9889	10	9889	10	0.00
17/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	12	0	12	0	0.00
17/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2394	2	2394	2	3,100.00
17/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1521	1	1521	1	9,250.00
17/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	20	0	20	0	9,000.00
17/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	12	0	12	0	0.00
17/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	12	0	12	0	0.00
17/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	907	1	907	1	150.00
17/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4880	4	4880	4	0.00
17/09/2021	R209 On 03-February-22			Bond Future	10.46	71.9319	10.4619	71.9319	0.00
17/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4226	5	4226	5	0.00
17/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4186	5	4186	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
17/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4147	4	4147	4	0.00
17/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1097	1	1097	1	0.00
17/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1084	1	1084	1	0.00
17/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1071	1	1071	1	0.00
17/09/2021	R209 On 05-May-22			Bond Future	10.64	69.6349	10.6388	69.6349	0.00
17/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5645	6	5645	6	0.00
17/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5607	6	5607	6	0.00
17/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5569	6	5569	6	0.00
17/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1403	1	1403	1	0.00
17/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1391	1	1391	1	0.00
17/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1378	1	1378	1	0.00
17/09/2021	R209 On 04-August-22			Bond Future	10.82	70.4445	10.8199	70.4445	0.00
17/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2739	3	2739	3	0.00
17/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2689	3	2689	3	0.00
17/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2714	3	2714	3	0.00
17/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4020	4	4020	4	0.00
17/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4050	4	4050	4	0.00
17/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3989	4	3989	4	0.00
17/09/2021	R210 On 04-November-21			Bond Future	211.91	212.1572	211.9127	212.1572	1,486.00
17/09/2021	R210 On 03-February-22			Bond Future	214.35	214.6007	214.3527	214.6007	0.00
17/09/2021	R210 On 05-May-22			Bond Future	214.06	214.3166	214.0649	214.3166	0.00
17/09/2021	R210 On 04-August-22			Bond Future	216.73	216.9813	216.7263	216.9813	0.00
17/09/2021	R212 On 04-November-21			Bond Future	175.02	175.0145	175.0226	175.0145	3,525.00
17/09/2021	R213 On 04-November-21			Bond Future	9.44	86.8978	9.4370	86.8978	10,449.00
17/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	8567	9	8567	9	0.00
17/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8520	9	8520	9	0.00
17/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8615	9	8615	9	0.00
17/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	20	0	20	0	0.00
17/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	19	0	19	0	0.00
17/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	18	0	18	0	0.00
17/09/2021	R213 On 03-February-22			Bond Future	9.63	87.8773	9.6329	87.8773	0.00
17/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3203	4	3203	4	0.00
17/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3169	3	3169	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
17/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	3847	4	3847	4	0.00
17/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2006	2	2006	2	0.00
17/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4223	5	4223	5	0.00
17/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5612	6	5612	6	0.00
17/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1170	1	1170	1	430.00
17/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	3922	4	3922	4	0.00
17/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1036	1	1036	1	220.00
17/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2519	3	2519	3	0.00
17/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3237	4	3237	4	0.00
17/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3306	4	3306	4	0.00
17/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	5901	6	5901	6	0.00
17/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	337	0	337	0	200.00
17/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	510	1	510	1	102.00
17/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	652	1	652	1	430.00
17/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	5107	5	5107	5	0.00
17/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	596	1	596	1	220.00
17/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1377	1	1377	1	430.00
17/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3410	3	3410	3	0.00
17/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1412	1	1412	1	0.00
17/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2289	2	2289	2	200.00
17/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5911	6	5911	6	0.00
17/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1845	2	1845	2	102.00
17/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1119	1	1119	1	220.00
17/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3663	3	3663	3	0.00
17/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1013	1	1013	1	102.00
17/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1147	1	1147	1	200.00
17/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1448	1	1448	1	0.00
17/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1430	1	1430	1	0.00
17/09/2021	R213 On 05-May-22			Bond Future	9.83	85.3768	9.8261	85.3768	0.00
17/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5336	6	5336	6	0.00
17/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5373	6	5373	6	0.00
17/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5300	6	5300	6	0.00
17/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1246	1	1246	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
17/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1270	1	1270	1	0.00
17/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1258	1	1258	1	0.00
17/09/2021	R213 On 04-August-22			Bond Future	10.03	86.3732	10.0290	86.3732	0.00
17/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2769	3	2769	3	0.00
17/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2745	3	2745	3	0.00
17/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2720	3	2720	3	0.00
17/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3419	3	3419	3	0.00
17/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3472	3	3472	3	0.00
17/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3446	3	3446	3	0.00
17/09/2021	R214 On 04-November-21			Bond Future	10.66	67.8694	10.6566	67.8694	17,810.00
17/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9563	10	9563	10	0.00
17/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9517	10	9517	10	0.00
17/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9472	10	9472	10	0.00
17/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	23	0	23	0	0.00
17/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	21	0	21	0	0.00
17/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	22	0	22	0	0.00
17/09/2021	R214 On 03-February-22			Bond Future	10.83	68.6344	10.8321	68.6344	0.00
17/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4306	5	4306	5	0.00
17/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4266	5	4266	5	0.00
17/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4345	5	4345	5	0.00
17/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1169	1	1169	1	0.00
17/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1155	1	1155	1	0.00
17/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1142	1	1142	1	0.00
17/09/2021	R214 On 05-May-22			Bond Future	11.00	66.1605	11.0028	66.1605	0.00
17/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5422	6	5422	6	0.00
17/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5384	6	5384	6	0.00
17/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5460	6	5460	6	0.00
17/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1487	1	1487	1	0.00
17/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1474	1	1474	1	0.00
17/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1461	1	1461	1	0.00
17/09/2021	R214 On 04-August-22			Bond Future	11.18	66.9286	11.1797	66.9286	0.00
17/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	2900	3	2900	3	0.00
17/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	2874	3	2874	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
17/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2926	3	2926	3	0.00
17/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4011	4	4011	4	0.00
17/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4041	4	4041	4	0.00
17/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3980	4	3980	4	0.00
17/09/2021	R248 On 04-November-21			Bond Future	10.63	85.7010	10.6254	85.7010	168,143.00
17/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14171	15	14171	15	0.00
17/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14117	15	14117	15	0.00
17/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	808	1	808	1	0.00
17/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	46	0	46	0	0.00
17/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	593	1	593	1	1,050.00
17/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14224	15	14224	15	0.00
17/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2574	3	2574	3	1,050.00
17/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3908	4	3908	4	0.00
17/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	9	0	9	0	0.00
17/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1276	1	1276	1	0.00
17/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8437	8	8437	8	0.00
17/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	9	0	9	0	0.00
17/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3323	3	3323	3	0.00
17/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	9	0	9	0	0.00
17/09/2021	R248 On 03-February-22			Bond Future	10.80	86.6669	10.7986	86.6669	0.00
17/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6023	6	6023	6	0.00
17/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	5972	6	5972	6	0.00
17/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	5920	6	5920	6	0.00
17/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	387	0	387	0	1,300.00
17/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1820	2	1820	2	1,300.00
17/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4059	4	4059	4	0.00
17/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8306	8	8306	8	0.00
17/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1220	1	1220	1	0.00
17/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1249	1	1249	1	0.00
17/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1234	1	1234	1	0.00
17/09/2021	R248 On 05-May-22			Bond Future	10.97	83.2695	10.9671	83.2695	0.00
17/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7285	8	7285	8	0.00
17/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7237	8	7237	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
17/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7189	8	7189	8	0.00
17/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1674	2	1674	2	0.00
17/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1645	2	1645	2	0.00
17/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1659	2	1659	2	0.00
17/09/2021	R248 On 04-August-22			Bond Future	11.14	84.2365	11.1419	84.2365	0.00
17/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	3764	4	3764	4	0.00
17/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3731	4	3731	4	0.00
17/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3697	4	3697	4	0.00
17/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4834	5	4834	5	0.00
17/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4796	5	4796	5	0.00
17/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4759	4	4759	4	0.00