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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
20/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	2025 On 04-November-21			Bond Future	154.95	155.2460	154.9508	155.2460	5,117.00
20/09/2021	2025 On 03-February-22			Bond Future	155.15	155.4523	155.1531	155.4523	0.00
20/09/2021	2025 On 05-May-22			Bond Future	157.01	157.3132	157.0101	157.3132	0.00
20/09/2021	2025 On 04-August-22			Bond Future	157.35	157.6533	157.3461	157.6533	0.00
20/09/2021	2029 On 04-November-21			Bond Future	114.54	114.6487	114.5353	114.6487	2,964.00
20/09/2021	2029 On 03-February-22			Bond Future	115.85	115.9689	115.8536	115.9689	0.00
20/09/2021	2029 On 05-May-22			Bond Future	116.04	116.1590	116.0421	116.1590	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
20/09/2021	2029 On 04-August-22			Bond Future	117.48	117.6030	117.4845	117.6030	0.00
20/09/2021	2030 On 04-November-21			Bond Future	9.15	95.9949	9.1520	95.9949	100,413.00
20/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	7562	8	7562	8	0.00
20/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	7466	8	7466	8	0.00
20/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	497	1	497	1	300.00
20/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	11475	12	11475	12	0.00
20/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	468	1	468	1	3,250.00
20/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	1762	2	1762	2	0.00
20/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	1600	0	1600	0	0.00
20/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4193	5	4193	5	29.00
20/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	7514	8	7514	8	0.00
20/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	74	0	74	0	300.00
20/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	10643	11	10643	11	0.00
20/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1448	2	1448	2	29.00
20/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1933	2	1933	2	0.00
20/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	861	1	861	1	9,100.00
20/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	960	1	960	1	0.00
20/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2610	2	2610	2	0.00
20/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	1	0	300.00
20/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	29	0	29	0	0.00
20/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	30	0	30	0	0.00
20/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5046	5	5046	5	0.00
20/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1187	1	1187	1	0.00
20/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2693	2	2693	2	0.00
20/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1068	0	1068	0	5,000.00
20/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	3	0	3	0	29.00
20/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	226	0	226	0	0.00
20/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	28	0	28	0	0.00
20/09/2021	2030 On 03-February-22			Bond Future	9.35	93.0727	9.3521	93.0727	0.00
20/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2352	3	2352	3	0.00
20/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2324	3	2324	3	0.00
20/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3454	4	3454	4	0.00
20/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	7779	8	7779	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
20/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2845	3	2845	3	1,000.00
20/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2381	3	2381	3	0.00
20/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2100	2	2100	2	0.00
20/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	384	0	384	0	101.00
20/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	985	1	985	1	1,000.00
20/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3679	3	3679	3	0.00
20/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2111	2	2111	2	101.00
20/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5633	5	5633	5	0.00
20/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1868	2	1868	2	0.00
20/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	302	0	302	0	1,000.00
20/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1551	1	1551	1	0.00
20/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1235	1	1235	1	101.00
20/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1915	2	1915	2	0.00
20/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1891	2	1891	2	0.00
20/09/2021	2030 On 05-May-22			Bond Future	9.56	94.1653	9.5602	94.1653	0.00
20/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	4615	5	4615	5	0.00
20/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	4581	5	4581	5	0.00
20/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2103	2	2103	2	0.00
20/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1181	1	1181	1	1,800.00
20/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	7792	8	7792	8	0.00
20/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1052	1	1052	1	200.00
20/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	174	0	174	0	200.00
20/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	4650	5	4650	5	0.00
20/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	3772	4	3772	4	0.00
20/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	612	1	612	1	1,073.00
20/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	362	0	362	0	1,800.00
20/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4672	4	4672	4	0.00
20/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4971	5	4971	5	0.00
20/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7962	8	7962	8	0.00
20/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1420	1	1420	1	0.00
20/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	10116	10	10116	10	0.00
20/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	645	1	645	1	1,800.00
20/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3180	3	3180	3	1,073.00

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20/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6377	6	6377	6	0.00
20/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1447	1	1447	1	0.00
20/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1817	2	1817	2	1,073.00
20/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1434	1	1434	1	200.00
20/09/2021	2030 On 04-August-22			Bond Future	9.78	91.2620	9.7828	91.2620	0.00
20/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2495	3	2495	3	0.00
20/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2472	3	2472	3	0.00
20/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2518	3	2518	3	0.00
20/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3619	3	3619	3	0.00
20/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3673	3	3673	3	0.00
20/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3646	3	3646	3	0.00
20/09/2021	2032 On 04-November-21			Bond Future	9.83	91.1152	9.8328	91.1152	124,291.00
20/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	10342	11	10342	11	0.00
20/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	355	0	355	0	700.00
20/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	15645	16	15645	16	0.00
20/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10292	11	10292	11	0.00
20/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10241	11	10241	11	0.00
20/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1429	2	1429	2	700.00
20/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	9	0	9	0	0.00
20/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
20/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1446	1	1446	1	0.00
20/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	9	0	9	0	0.00
20/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3428	3	3428	3	0.00
20/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	9	0	9	0	0.00
20/09/2021	2032 On 03-February-22			Bond Future	10.03	92.1419	10.0349	92.1419	0.00
20/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	3689	4	3689	4	0.00
20/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	3728	4	3728	4	0.00
20/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	228	0	228	0	198.00
20/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	2618	3	2618	3	0.00
20/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	419	0	419	0	97.00
20/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	5824	6	5824	6	0.00
20/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3349	4	3349	4	0.00
20/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1102	1	1102	1	1,050.00

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20/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1208	1	1208	1	210.00
20/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	3651	4	3651	4	0.00
20/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	3612	4	3612	4	0.00
20/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1659	2	1659	2	0.00
20/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	4575	5	4575	5	0.00
20/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1123	1	1123	1	400.00
20/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	6630	7	6630	7	0.00
20/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4042	4	4042	4	0.00
20/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1319	1	1319	1	0.00
20/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	4533	5	4533	5	0.00
20/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1062	1	1062	1	1,050.00
20/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1234	1	1234	1	210.00
20/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	576	1	576	1	210.00
20/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1048	1	1048	1	97.00
20/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1547	1	1547	1	400.00
20/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3812	4	3812	4	0.00
20/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2975	3	2975	3	198.00
20/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	7080	7	7080	7	0.00
20/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1417	1	1417	1	0.00
20/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1365	1	1365	1	198.00
20/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1400	1	1400	1	0.00
20/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3468	3	3468	3	1,050.00
20/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3852	4	3852	4	0.00
20/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3656	3	3656	3	0.00
20/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	726	1	726	1	400.00
20/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2011	2	2011	2	97.00
20/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5814	6	5814	6	0.00
20/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1382	1	1382	1	0.00
20/09/2021	2032 On 05-May-22			Bond Future	10.24	89.0768	10.2410	89.0768	0.00
20/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	5791	6	5791	6	0.00
20/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	5712	6	5712	6	0.00
20/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	2787	3	2787	3	780.00
20/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1360	2	1360	2	780.00

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20/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	5751	6	5751	6	0.00
20/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6351	7	6351	7	0.00
20/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1279	1	1279	1	780.00
20/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1463	1	1463	1	0.00
20/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1476	1	1476	1	0.00
20/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3131	3	3131	3	0.00
20/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5182	5	5182	5	0.00
20/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1450	1	1450	1	0.00
20/09/2021	2032 On 04-August-22			Bond Future	10.45	90.1141	10.4543	90.1141	0.00
20/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2780	3	2780	3	0.00
20/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2755	3	2755	3	0.00
20/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2805	3	2805	3	0.00
20/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4155	4	4155	4	0.00
20/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4125	4	4125	4	0.00
20/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4094	4	4094	4	0.00
20/09/2021	2033 On 04-November-21			Bond Future	108.43	108.6966	108.4331	108.6966	8,979.00
20/09/2021	2033 On 03-February-22			Bond Future	109.68	109.9480	109.6812	109.9480	0.00
20/09/2021	2033 On 05-May-22			Bond Future	109.72	109.9863	109.7160	109.9863	0.00
20/09/2021	2033 On 04-August-22			Bond Future	111.08	111.3535	111.0797	111.3535	0.00
20/09/2021	2037 On 04-November-21			Bond Future	10.60	86.9995	10.5995	86.9995	120,171.00
20/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	12929	13	12929	13	0.00
20/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	12878	13	12878	13	0.00
20/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	12980	13	12980	13	0.00
20/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	10206	11	10206	11	0.00
20/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	5794	6	5794	6	600.00
20/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	23	0	23	0	600.00
20/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	215	0	215	0	0.00
20/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	4	0	4	0	0.00
20/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	4	0	4	0	0.00
20/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	4	0	4	0	0.00
20/09/2021	2037 On 03-February-22			Bond Future	10.79	83.7257	10.7943	83.7257	0.00
20/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5287	6	5287	6	0.00
20/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5241	6	5241	6	0.00

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20/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5196	6	5196	6	0.00
20/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1118	1	1118	1	0.00
20/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1146	1	1146	1	0.00
20/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1132	1	1132	1	0.00
20/09/2021	2037 On 05-May-22			Bond Future	10.99	84.7087	10.9930	84.7087	0.00
20/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	6636	7	6636	7	0.00
20/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	6593	7	6593	7	0.00
20/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	6550	7	6550	7	0.00
20/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1597	2	1597	2	0.00
20/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1625	2	1625	2	0.00
20/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1611	2	1611	2	0.00
20/09/2021	2037 On 04-August-22			Bond Future	11.20	81.4389	11.2026	81.4389	0.00
20/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1207	1	1207	1	50.00
20/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3004	3	3004	3	0.00
20/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	4592	5	4592	5	0.00
20/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2977	3	2977	3	0.00
20/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2949	3	2949	3	0.00
20/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4877	5	4877	5	0.00
20/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4806	5	4806	5	0.00
20/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3291	3	3291	3	50.00
20/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8317	8	8317	8	0.00
20/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4842	5	4842	5	50.00
20/09/2021	2038 On 04-November-21			Bond Future	120.31	120.4611	120.3142	120.4611	5,949.00
20/09/2021	2038 On 03-February-22			Bond Future	119.92	120.0692	119.9201	120.0692	0.00
20/09/2021	2038 On 05-May-22			Bond Future	121.36	121.5067	121.3556	121.5067	0.00
20/09/2021	2038 On 04-August-22			Bond Future	121.05	121.1999	121.0467	121.1999	0.00
20/09/2021	2040 On 04-November-21			Bond Future	10.72	89.1955	10.7167	89.1955	81,495.00
20/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	13571	14	13571	14	0.00
20/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	13463	14	13463	14	0.00
20/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	13517	14	13517	14	0.00
20/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	6	0	6	0	0.00
20/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	6	0	6	0	0.00
20/09/2021	2040 On 04-November-21	12.91	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
20/09/2021	2040 On 03-February-22			Bond Future	10.91	85.6962	10.9060	85.6962	0.00
20/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	5687	6	5687	6	0.00
20/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	5638	6	5638	6	0.00
20/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	5736	6	5736	6	0.00
20/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1253	1	1253	1	0.00
20/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1238	1	1238	1	0.00
20/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1223	1	1223	1	0.00
20/09/2021	2040 On 05-May-22			Bond Future	11.10	86.7025	11.0987	86.7025	0.00
20/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	6869	7	6869	7	0.00
20/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	6823	7	6823	7	0.00
20/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	559	1	559	1	1,200.00
20/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1907	2	1907	2	1,200.00
20/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12225	13	12225	13	0.00
20/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	6915	7	6915	7	0.00
20/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1684	2	1684	2	0.00
20/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5570	5	5570	5	0.00
20/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1699	2	1699	2	0.00
20/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	661	1	661	1	1,200.00
20/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1714	2	1714	2	0.00
20/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9861	10	9861	10	0.00
20/09/2021	2040 On 04-August-22			Bond Future	11.30	83.2051	11.3016	83.2051	0.00
20/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3251	3	3251	3	0.00
20/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3221	3	3221	3	0.00
20/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3281	3	3281	3	0.00
20/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4944	5	4944	5	0.00
20/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	5019	5	5019	5	0.00
20/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4982	5	4982	5	0.00
20/09/2021	2044 On 04-November-21			Bond Future	10.76	85.9983	10.7571	85.9983	60,562.00
20/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	13344	14	13344	14	0.00
20/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	13291	14	13291	14	0.00
20/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	13397	14	13397	14	0.00
20/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	7	0	7	0	0.00
20/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	8	0	8	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
20/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	8	0	8	0	0.00
20/09/2021	2044 On 03-February-22			Bond Future	10.94	82.5880	10.9372	82.5880	0.00
20/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	5752	6	5752	6	0.00
20/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	5703	6	5703	6	0.00
20/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	5654	6	5654	6	0.00
20/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1282	1	1282	1	0.00
20/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1267	1	1267	1	0.00
20/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1253	1	1253	1	0.00
20/09/2021	2044 On 05-May-22			Bond Future	11.12	83.5578	11.1201	83.5578	0.00
20/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	6936	7	6936	7	0.00
20/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	6890	7	6890	7	0.00
20/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	6844	7	6844	7	0.00
20/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1742	2	1742	2	0.00
20/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1727	2	1727	2	0.00
20/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1712	2	1712	2	0.00
20/09/2021	2044 On 04-August-22			Bond Future	11.31	80.1491	11.3123	80.1491	0.00
20/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3414	4	3414	4	0.00
20/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3382	4	3382	4	0.00
20/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3351	4	3351	4	0.00
20/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4916	5	4916	5	0.00
20/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4879	5	4879	5	0.00
20/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4842	5	4842	5	0.00
20/09/2021	2046 On 04-November-21			Bond Future	107.73	108.3649	107.7334	108.3649	17,227.00
20/09/2021	2046 On 03-February-22			Bond Future	108.97	109.6126	108.9735	109.6126	0.00
20/09/2021	2046 On 05-May-22			Bond Future	108.40	109.0423	108.3952	109.0423	0.00
20/09/2021	2046 On 04-August-22			Bond Future	109.74	110.3981	109.7428	110.3981	0.00
20/09/2021	2050 On 04-November-21			Bond Future	111.42	111.8234	111.4175	111.8234	8,607.00
20/09/2021	2050 On 03-February-22			Bond Future	110.72	111.1336	110.7228	111.1336	0.00
20/09/2021	2050 On 05-May-22			Bond Future	112.05	112.4641	112.0481	112.4641	0.00
20/09/2021	2050 On 04-August-22			Bond Future	111.42	111.8443	111.4229	111.8443	0.00
20/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	8657 On 21-December-26			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
20/09/2021	AL37 On 04-November-21			Index Future	805.20	806.2690	805.2020	806.2690	0.00
20/09/2021	AL37 On 03-February-22			Index Future	814.27	815.3540	814.2660	815.3540	0.00
20/09/2021	AL37 On 05-May-22			Index Future	823.81	824.9160	823.8100	824.9160	0.00
20/09/2021	AL37 On 04-August-22			Index Future	833.75	834.8690	833.7460	834.8690	0.00
20/09/2021	AL7T On 04-November-21			Index Future	918.53	922.0420	918.5330	922.0420	0.00
20/09/2021	AL7T On 03-February-22			Index Future	928.87	932.4310	928.8730	932.4310	0.00
20/09/2021	AL7T On 05-May-22			Index Future	939.76	943.3670	939.7600	943.3670	0.00
20/09/2021	AL7T On 04-August-22			Index Future	951.10	954.7490	951.0950	954.7490	0.00
20/09/2021	ALBI On 04-November-21			Index Future	810.54	813.2980	810.5430	813.2980	119.00
20/09/2021	ALBI On 03-February-22			Index Future	819.67	822.4620	819.6670	822.4620	0.00
20/09/2021	ALBI On 05-May-22			Index Future	829.27	832.1080	829.2740	832.1080	0.00
20/09/2021	ALBI On 04-August-22			Index Future	839.28	842.1480	839.2760	842.1480	0.00
20/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C223 On 25-January-23			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
20/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2021	ES33 On 04-November-21			Bond Future	11.33	76.7935	11.3284	76.7935	350.00
20/09/2021	ES33 On 03-February-22			Bond Future	11.57	77.6777	11.5727	77.6777	0.00
20/09/2021	ES33 On 05-May-22			Bond Future	11.82	74.8304	11.8176	74.8304	0.00
20/09/2021	ES33 On 04-August-22			Bond Future	12.07	75.7134	12.0721	75.7134	0.00
20/09/2021	ES42 On 04-November-21			Bond Future	11.81	75.3435	11.8110	75.3435	4,779.00
20/09/2021	ES42 On 03-February-22			Bond Future	12.03	76.2115	12.0333	76.2115	0.00
20/09/2021	ES42 On 05-May-22			Bond Future	12.26	72.8657	12.2639	72.8657	0.00
20/09/2021	ES42 On 04-August-22			Bond Future	12.50	73.7243	12.4971	73.7243	0.00
20/09/2021	GOVI On 04-November-21			GOVI	800.35	803.0610	800.3520	803.0610	992.00
20/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	719320	75	719320	75	0.00
20/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	719520	75	719520	75	0.00
20/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	719420	75	719420	75	0.00
20/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 03-February-22			GOVI	809.36	812.1100	809.3620	812.1100	0.00
20/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	166120	19	166120	19	0.00
20/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	166220	19	166220	19	0.00
20/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	166020	19	166020	19	0.00
20/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 05-May-22			GOVI	818.85	821.6340	818.8480	821.6340	0.00
20/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	306080	33	306080	33	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
20/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	306180	33	306180	33	0.00
20/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	305980	33	305980	33	0.00
20/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 04-August-22			GOVI	828.73	831.5480	828.7250	831.5480	0.00
20/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	94550	12	94550	12	0.00
20/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	94650	12	94650	12	0.00
20/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	94450	12	94450	12	0.00
20/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2021	IGOV On 04-November-21			Index Future	296.28	296.7560	296.2840	296.7560	506.00
20/09/2021	IGOV On 03-February-22			Index Future	299.69	300.1730	299.6930	300.1730	0.00
20/09/2021	IGOV On 05-May-22			Index Future	303.28	303.7660	303.2780	303.7660	0.00
20/09/2021	IGOV On 04-August-22			Index Future	307.01	307.5020	307.0070	307.5020	0.00
20/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
20/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
20/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2650	3.7250	96.2650	0.00
20/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	50,000.00
20/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1150	3.8750	96.1150	0.00
20/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0500	3.9300	96.0500	0.00
20/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.11	95.8600	4.1100	95.8600	0.00
20/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.8050	4.1950	95.8050	0.00
20/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.3700	4.6300	95.3700	472.00
20/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.96	95.0450	4.9550	95.0450	0.00
20/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	68.00
20/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.50	94.5100	5.4950	94.5100	0.00
20/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.83	94.1750	5.8250	94.1750	0.00
20/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.83	94.1850	5.8250	94.1850	0.00
20/09/2021	R023 On 04-November-21			Bond Future	5.09	104.8528	5.0873	104.8528	14,769.00
20/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	55	0	55	0	0.00
20/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	51	0	51	0	0.00
20/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	48	0	48	0	0.00
20/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	288	0	288	0	0.00
20/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	279	0	279	0	0.00
20/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	270	0	270	0	0.00
20/09/2021	R023 On 03-February-22			Bond Future	5.23	106.0342	5.2335	106.0342	0.00
20/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	148	0	148	0	0.00
20/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	143	0	143	0	0.00
20/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	152	0	152	0	0.00
20/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	311	0	311	0	0.00
20/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	323	0	323	0	0.00
20/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	317	0	317	0	0.00
20/09/2021	R023 On 05-May-22			Bond Future	5.39	103.3682	5.3855	103.3682	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
20/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	793	1	793	1	0.00
20/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	787	1	787	1	0.00
20/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	800	1	800	1	0.00
20/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	71	0	71	0	0.00
20/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	73	0	73	0	0.00
20/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	72	0	72	0	0.00
20/09/2021	R023 On 04-August-22			Bond Future	5.61	104.5983	5.6069	104.5983	0.00
20/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	384	0	384	0	0.00
20/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	380	0	380	0	0.00
20/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	388	0	388	0	0.00
20/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	143	0	143	0	0.00
20/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	146	0	146	0	0.00
20/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	145	0	145	0	0.00
20/09/2021	R035 On 04-November-21			Bond Future	10.38	91.3244	10.3841	91.3244	79,848.00
20/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	12584	13	12584	13	0.00
20/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	8421	9	8421	9	0.00
20/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1135	1	1135	1	782.00
20/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	18991	19	18991	19	0.00
20/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	12532	13	12532	13	0.00
20/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	5399	6	5399	6	0.00
20/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1220	1	1220	1	150.00
20/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	12637	13	12637	13	0.00
20/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	4758	5	4758	5	0.00
20/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	856	1	856	1	400.00
20/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	2521	3	2521	3	400.00
20/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	2436	3	2436	3	0.00
20/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	833	1	833	1	350.00
20/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2616	2	2616	2	0.00
20/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	1033	1	1033	1	350.00
20/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2661	2	2661	2	0.00
20/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	261	0	261	0	350.00
20/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	990	1	990	1	0.00
20/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	349	0	349	0	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2156	2	2156	2	0.00
20/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	5	0	5	0	0.00
20/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	59	0	59	0	782.00
20/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	2041	2	2041	2	0.00
20/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	5	0	5	0	0.00
20/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
20/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	5	0	5	0	0.00
20/09/2021	R035 On 03-February-22			Bond Future	10.59	92.3535	10.5887	92.3535	0.00
20/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5194	6	5194	6	0.00
20/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	5608	6	5608	6	0.00
20/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1545	2	1545	2	500.00
20/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	503	1	503	1	683.00
20/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1207	1	1207	1	280.00
20/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	8253	9	8253	9	0.00
20/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4350	5	4350	5	0.00
20/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5148	5	5148	5	0.00
20/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5103	5	5103	5	0.00
20/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	5888	6	5888	6	0.00
20/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2778	3	2778	3	0.00
20/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	7518	8	7518	8	0.00
20/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4264	5	4264	5	0.00
20/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	5377	6	5377	6	0.00
20/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1596	2	1596	2	200.00
20/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1837	2	1837	2	1,600.00
20/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	843	1	843	1	200.00
20/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2641	3	2641	3	0.00
20/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	4612	5	4612	5	0.00
20/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1810	2	1810	2	0.00
20/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3417	3	3417	3	500.00
20/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3811	4	3811	4	0.00
20/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1055	1	1055	1	500.00
20/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2505	2	2505	2	200.00
20/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	5262	5	5262	5	0.00

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20/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1476	1	1476	1	1,600.00
20/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3379	3	3379	3	0.00
20/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1120	1	1120	1	200.00
20/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3730	4	3730	4	0.00
20/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	649	1	649	1	280.00
20/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	981	1	981	1	683.00
20/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1204	1	1204	1	0.00
20/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1190	1	1190	1	0.00
20/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1374	1	1374	1	200.00
20/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	540	1	540	1	1,800.00
20/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1512	1	1512	1	280.00
20/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4406	4	4406	4	0.00
20/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1176	1	1176	1	0.00
20/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2389	2	2389	2	683.00
20/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	6444	6	6444	6	0.00
20/09/2021	R035 On 05-May-22			Bond Future	10.79	88.9595	10.7893	88.9595	0.00
20/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	6614	7	6614	7	0.00
20/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	6571	7	6571	7	0.00
20/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	6527	7	6527	7	0.00
20/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1529	1	1529	1	0.00
20/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1516	1	1516	1	0.00
20/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1502	1	1502	1	0.00
20/09/2021	R035 On 04-August-22			Bond Future	11.00	89.9930	10.9991	89.9930	0.00
20/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3107	3	3107	3	0.00
20/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4302	5	4302	5	0.00
20/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3079	3	3079	3	0.00
20/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3051	3	3051	3	0.00
20/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	2833	3	2833	3	0.00
20/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1131	1	1131	1	100.00
20/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	5036	5	5036	5	100.00
20/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8540	8	8540	8	0.00
20/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4756	5	4756	5	0.00
20/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3518	3	3518	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4722	5	4722	5	0.00
20/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4688	4	4688	4	0.00
20/09/2021	R186 On 04-November-21			Bond Future	7.59	116.3398	7.5925	116.3398	64,537.00
20/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2523	3	2523	3	0.00
20/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5154	5	5154	5	0.00
20/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2486	3	2486	3	0.00
20/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2450	3	2450	3	0.00
20/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1402	2	1402	2	0.00
20/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	246	0	246	0	0.00
20/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	239	0	239	0	0.00
20/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	25	0	25	0	15,177.00
20/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	231	0	231	0	0.00
20/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	609	1	609	1	15,177.00
20/09/2021	R186 On 03-February-22			Bond Future	7.79	112.3693	7.7912	112.3693	0.00
20/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	653	1	653	1	0.00
20/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	641	1	641	1	0.00
20/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	666	1	666	1	0.00
20/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2780	3	2780	3	0.00
20/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2841	3	2841	3	0.00
20/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2810	3	2810	3	0.00
20/09/2021	R186 On 05-May-22			Bond Future	8.00	113.6882	8.0011	113.6882	0.00
20/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2594	3	2594	3	0.00
20/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2569	3	2569	3	0.00
20/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1635	2	1635	2	435.00
20/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3488	4	3488	4	0.00
20/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2619	3	2619	3	0.00
20/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	683	1	683	1	435.00
20/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1347	1	1347	1	0.00
20/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3630	4	3630	4	0.00
20/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	957	1	957	1	435.00
20/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1375	1	1375	1	0.00
20/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2123	2	2123	2	0.00
20/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1361	1	1361	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
20/09/2021	R186 On 04-August-22			Bond Future	8.23	109.7430	8.2268	109.7430	0.00
20/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1978	2	1978	2	0.00
20/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1959	2	1959	2	0.00
20/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1998	2	1998	2	0.00
20/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2289	2	2289	2	0.00
20/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2327	2	2327	2	0.00
20/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2308	2	2308	2	0.00
20/09/2021	R197 On 04-November-21			Bond Future	326.94	326.9394	326.9376	326.9394	1,274.00
20/09/2021	R197 On 03-February-22			Bond Future	322.48	322.4846	322.4816	322.4846	0.00
20/09/2021	R197 On 05-May-22			Bond Future	326.34	326.3455	326.3417	326.3455	0.00
20/09/2021	R197 On 04-August-22			Bond Future	322.02	322.0251	322.0208	322.0251	0.00
20/09/2021	R202 On 04-November-21			Bond Future	240.78	240.7584	240.7751	240.7584	8,374.00
20/09/2021	R202 On 03-February-22			Bond Future	239.18	239.1648	239.1808	239.1648	0.00
20/09/2021	R202 On 05-May-22			Bond Future	242.04	242.0280	242.0436	242.0280	0.00
20/09/2021	R202 On 04-August-22			Bond Future	240.60	240.5869	240.6024	240.5869	0.00
20/09/2021	R209 On 04-November-21			Bond Future	10.35	70.6974	10.3458	70.6974	36,604.00
20/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	9502	10	9502	10	0.00
20/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	79	0	79	0	6,000.00
20/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1106	1	1106	1	0.00
20/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	9455	10	9455	10	0.00
20/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	8664	9	8664	9	0.00
20/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	9548	10	9548	10	0.00
20/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1868	2	1868	2	0.00
20/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	567	1	567	1	0.00
20/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2593	2	2593	2	3,100.00
20/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1659	2	1659	2	9,250.00
20/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	11	0	11	0	0.00
20/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	20	0	20	0	9,000.00
20/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	11	0	11	0	0.00
20/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	12	0	12	0	0.00
20/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	991	1	991	1	150.00
20/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	5184	5	5184	5	0.00
20/09/2021	R209 On 03-February-22			Bond Future	10.52	71.4940	10.5233	71.4940	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
20/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3958	4	3958	4	0.00
20/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3920	4	3920	4	0.00
20/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3881	4	3881	4	0.00
20/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1177	1	1177	1	0.00
20/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1162	1	1162	1	0.00
20/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1148	1	1148	1	0.00
20/09/2021	R209 On 05-May-22			Bond Future	10.70	69.1918	10.7025	69.1918	0.00
20/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5375	6	5375	6	0.00
20/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5337	6	5337	6	0.00
20/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5300	6	5300	6	0.00
20/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1484	1	1484	1	0.00
20/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1471	1	1471	1	0.00
20/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1457	1	1457	1	0.00
20/09/2021	R209 On 04-August-22			Bond Future	10.89	69.9959	10.8860	69.9959	0.00
20/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2563	3	2563	3	0.00
20/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2515	3	2515	3	0.00
20/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2538	3	2538	3	0.00
20/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4198	4	4198	4	0.00
20/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4229	4	4229	4	0.00
20/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4167	4	4167	4	0.00
20/09/2021	R210 On 04-November-21			Bond Future	211.92	211.9127	211.9212	211.9127	1,486.00
20/09/2021	R210 On 03-February-22			Bond Future	214.36	214.3527	214.3605	214.3527	0.00
20/09/2021	R210 On 05-May-22			Bond Future	214.07	214.0649	214.0723	214.0649	0.00
20/09/2021	R210 On 04-August-22			Bond Future	216.73	216.7263	216.7333	216.7263	0.00
20/09/2021	R212 On 04-November-21			Bond Future	175.02	175.0226	175.0180	175.0226	3,525.00
20/09/2021	R213 On 04-November-21			Bond Future	9.51	86.4581	9.5064	86.4581	10,449.00
20/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	8188	9	8188	9	0.00
20/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8140	9	8140	9	0.00
20/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8235	9	8235	9	0.00
20/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	20	0	20	0	0.00
20/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	20	0	20	0	0.00
20/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	19	0	19	0	0.00
20/09/2021	R213 On 03-February-22			Bond Future	9.71	87.4323	9.7054	87.4323	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
20/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2939	3	2939	3	0.00
20/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2906	3	2906	3	0.00
20/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	3562	4	3562	4	0.00
20/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1799	2	1799	2	0.00
20/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3927	4	3927	4	0.00
20/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5285	6	5285	6	0.00
20/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1022	1	1022	1	430.00
20/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	3634	4	3634	4	0.00
20/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	899	1	899	1	220.00
20/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2285	3	2285	3	0.00
20/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2972	3	2972	3	0.00
20/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	5568	6	5568	6	0.00
20/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	276	0	276	0	200.00
20/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	427	1	427	1	102.00
20/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3039	3	3039	3	0.00
20/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1495	1	1495	1	430.00
20/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3647	3	3647	3	0.00
20/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	709	1	709	1	430.00
20/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	5409	5	5409	5	0.00
20/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	649	1	649	1	220.00
20/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1532	1	1532	1	0.00
20/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2467	2	2467	2	200.00
20/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	6236	6	6236	6	0.00
20/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1996	2	1996	2	102.00
20/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1216	1	1216	1	220.00
20/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3912	4	3912	4	0.00
20/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1102	1	1102	1	102.00
20/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1246	1	1246	1	200.00
20/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1570	1	1570	1	0.00
20/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1551	1	1551	1	0.00
20/09/2021	R213 On 05-May-22			Bond Future	9.90	84.9264	9.9017	84.9264	0.00
20/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5039	5	5039	5	0.00
20/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5075	5	5075	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
20/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5003	5	5003	5	0.00
20/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1338	1	1338	1	0.00
20/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1363	1	1363	1	0.00
20/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1350	1	1350	1	0.00
20/09/2021	R213 On 04-August-22			Bond Future	10.11	85.9169	10.1080	85.9169	0.00
20/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2568	3	2568	3	0.00
20/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2544	3	2544	3	0.00
20/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2521	3	2521	3	0.00
20/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3613	3	3613	3	0.00
20/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3667	3	3667	3	0.00
20/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3640	3	3640	3	0.00
20/09/2021	R214 On 04-November-21			Bond Future	10.72	67.4869	10.7159	67.4869	17,810.00
20/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9214	10	9214	10	0.00
20/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9168	10	9168	10	0.00
20/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9122	9	9122	9	0.00
20/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	22	0	22	0	0.00
20/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	21	0	21	0	0.00
20/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	22	0	22	0	0.00
20/09/2021	R214 On 03-February-22			Bond Future	10.89	68.2473	10.8936	68.2473	0.00
20/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4033	4	4033	4	0.00
20/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	3995	4	3995	4	0.00
20/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4072	4	4072	4	0.00
20/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1251	1	1251	1	0.00
20/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1236	1	1236	1	0.00
20/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1222	1	1222	1	0.00
20/09/2021	R214 On 05-May-22			Bond Future	11.07	65.7687	11.0666	65.7687	0.00
20/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5150	5	5150	5	0.00
20/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5113	5	5113	5	0.00
20/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5188	5	5188	5	0.00
20/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1574	1	1574	1	0.00
20/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1560	1	1560	1	0.00
20/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1546	1	1546	1	0.00
20/09/2021	R214 On 04-August-22			Bond Future	11.25	66.5319	11.2459	66.5319	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
20/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	2716	3	2716	3	0.00
20/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	2691	3	2691	3	0.00
20/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2741	3	2741	3	0.00
20/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4188	4	4188	4	0.00
20/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4220	4	4220	4	0.00
20/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4157	4	4157	4	0.00
20/09/2021	R248 On 04-November-21			Bond Future	10.68	85.1740	10.6796	85.1740	168,143.00
20/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	13763	14	13763	14	0.00
20/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	13710	14	13710	14	0.00
20/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	648	1	648	1	0.00
20/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	29	0	29	0	0.00
20/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	463	1	463	1	1,050.00
20/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	13817	14	13817	14	0.00
20/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2271	3	2271	3	1,050.00
20/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	4184	4	4184	4	0.00
20/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	8	0	8	0	0.00
20/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1380	1	1380	1	0.00
20/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8827	8	8827	8	0.00
20/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	9	0	9	0	0.00
20/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3570	3	3570	3	0.00
20/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	8	0	8	0	0.00
20/09/2021	R248 On 03-February-22			Bond Future	10.86	86.1338	10.8551	86.1338	0.00
20/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	5690	6	5690	6	0.00
20/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	5640	6	5640	6	0.00
20/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	5589	6	5589	6	0.00
20/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	325	0	325	0	1,300.00
20/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1636	2	1636	2	1,300.00
20/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4286	4	4286	4	0.00
20/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8655	8	8655	8	0.00
20/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1298	1	1298	1	0.00
20/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1330	1	1330	1	0.00
20/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1314	1	1314	1	0.00
20/09/2021	R248 On 05-May-22			Bond Future	11.03	82.7299	11.0258	82.7299	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
20/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	6958	7	6958	7	0.00
20/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	6910	7	6910	7	0.00
20/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	6863	7	6863	7	0.00
20/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1765	2	1765	2	0.00
20/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1734	2	1734	2	0.00
20/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1749	2	1749	2	0.00
20/09/2021	R248 On 04-August-22			Bond Future	11.20	83.6902	11.2031	83.6902	0.00
20/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	3542	4	3542	4	0.00
20/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3510	4	3510	4	0.00
20/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3477	4	3477	4	0.00
20/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	5036	5	5036	5	0.00
20/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4997	5	4997	5	0.00
20/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4959	5	4959	5	0.00