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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
23/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	2025 On 04-November-21			Bond Future	154.95	154.9929	154.9474	154.9929	5,367.00
23/09/2021	2025 On 03-February-22			Bond Future	155.14	155.1847	155.1383	155.1847	0.00
23/09/2021	2025 On 05-May-22			Bond Future	156.99	157.0411	156.9937	157.0411	0.00
23/09/2021	2025 On 04-August-22			Bond Future	157.32	157.3700	157.3218	157.3700	0.00
23/09/2021	2029 On 04-November-21			Bond Future	114.17	114.1266	114.1716	114.1266	2,964.00
23/09/2021	2029 On 03-February-22			Bond Future	115.48	115.4339	115.4791	115.4339	0.00
23/09/2021	2029 On 05-May-22			Bond Future	115.66	115.6157	115.6611	115.6157	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
23/09/2021	2029 On 04-August-22			Bond Future	117.09	117.0474	117.0932	117.0474	0.00
23/09/2021	2030 On 04-November-21			Bond Future	9.19	95.5614	9.1852	95.5614	100,279.00
23/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	7365	7	7365	7	0.00
23/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	7268	7	7268	7	0.00
23/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	299	0	299	0	300.00
23/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	11294	11	11294	11	0.00
23/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	276	0	276	0	3,250.00
23/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	1463	2	1463	2	0.00
23/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	1306	1	1306	1	0.00
23/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	3932	4	3932	4	29.00
23/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	7316	7	7316	7	0.00
23/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	26	0	26	0	300.00
23/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	10460	11	10460	11	0.00
23/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1159	1	1159	1	29.00
23/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1630	2	1630	2	0.00
23/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	739	1	739	1	9,100.00
23/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	842	1	842	1	0.00
23/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2593	3	2593	3	0.00
23/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
23/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	11	0	11	0	0.00
23/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	12	0	12	0	0.00
23/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5179	5	5179	5	0.00
23/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1078	1	1078	1	0.00
23/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2682	3	2682	3	0.00
23/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	954	1	954	1	5,000.00
23/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	1	0	29.00
23/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	146	0	146	0	0.00
23/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	11	0	11	0	0.00
23/09/2021	2030 On 03-February-22			Bond Future	9.39	92.6285	9.3879	92.6285	610.00
23/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2109	2	2109	2	0.00
23/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2081	2	2081	2	0.00
23/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	3203	3	3203	3	0.00
23/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	7549	8	7549	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
23/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2596	3	2596	3	1,000.00
23/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2138	2	2138	2	0.00
23/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1862	2	1862	2	0.00
23/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	273	0	273	0	101.00
23/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	803	1	803	1	1,000.00
23/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3685	4	3685	4	0.00
23/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2062	2	2062	2	101.00
23/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	5711	6	5711	6	0.00
23/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1812	2	1812	2	0.00
23/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	261	0	261	0	1,000.00
23/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1490	1	1490	1	0.00
23/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1172	1	1172	1	101.00
23/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1860	2	1860	2	0.00
23/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1836	2	1836	2	0.00
23/09/2021	2030 On 05-May-22			Bond Future	9.60	93.7152	9.5979	93.7152	0.00
23/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	4319	4	4319	4	0.00
23/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	4283	4	4283	4	0.00
23/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1826	2	1826	2	0.00
23/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	951	1	951	1	1,800.00
23/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	7526	8	7526	8	0.00
23/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	834	1	834	1	200.00
23/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	109	0	109	0	200.00
23/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	4354	4	4354	4	0.00
23/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	3471	4	3471	4	0.00
23/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	447	0	447	0	1,073.00
23/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	248	0	248	0	1,800.00
23/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4634	5	4634	5	0.00
23/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4944	5	4944	5	0.00
23/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	8040	8	8040	8	0.00
23/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1315	1	1315	1	0.00
23/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	10242	10	10242	10	0.00
23/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	570	1	570	1	1,800.00
23/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3094	3	3094	3	1,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	6404	6	6404	6	0.00
23/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1342	1	1342	1	0.00
23/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1707	2	1707	2	1,073.00
23/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1328	1	1328	1	200.00
23/09/2021	2030 On 04-August-22			Bond Future	9.82	90.8016	9.8233	90.8016	0.00
23/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2172	2	2172	2	0.00
23/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2150	2	2150	2	0.00
23/09/2021	2030 On 04-August-22	8.30	Call	Bond Future	415	0	415	0	800.00
23/09/2021	2030 On 04-August-22	9.05	Call	Bond Future	1211	0	1211	0	800.00
23/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2194	2	2194	2	0.00
23/09/2021	2030 On 04-August-22	10.95	Call	Bond Future	6424	0	6424	0	0.00
23/09/2021	2030 On 04-August-22	10.95	Put	Bond Future	1122	0	1122	0	800.00
23/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3493	3	3493	3	0.00
23/09/2021	2030 On 04-August-22	9.05	Put	Bond Future	5095	0	5095	0	0.00
23/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3549	3	3549	3	0.00
23/09/2021	2030 On 04-August-22	8.30	Put	Bond Future	8269	0	8269	0	0.00
23/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3521	3	3521	3	0.00
23/09/2021	2032 On 04-November-21			Bond Future	9.86	90.6719	9.8557	90.6719	124,370.00
23/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	10200	10	10200	10	0.00
23/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	15508	16	15508	16	0.00
23/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	209	0	209	0	700.00
23/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	10149	10	10149	10	0.00
23/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	10099	10	10099	10	0.00
23/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1170	1	1170	1	700.00
23/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	3	0	3	0	0.00
23/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1323	1	1323	1	0.00
23/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
23/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	3	0	3	0	0.00
23/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	3419	3	3419	3	0.00
23/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	3	0	3	0	0.00
23/09/2021	2032 On 03-February-22			Bond Future	10.06	91.6882	10.0596	91.6882	0.00
23/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	3494	4	3494	4	0.00
23/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	3533	4	3533	4	0.00

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23/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	170	0	170	0	198.00
23/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	2429	2	2429	2	0.00
23/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	331	0	331	0	97.00
23/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	5637	6	5637	6	0.00
23/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3155	3	3155	3	0.00
23/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1056	1	1056	1	210.00
23/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	955	1	955	1	1,050.00
23/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	3456	4	3456	4	0.00
23/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	3418	3	3418	3	0.00
23/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1490	2	1490	2	0.00
23/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	4381	4	4381	4	0.00
23/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	975	1	975	1	400.00
23/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	6445	7	6445	7	0.00
23/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3848	4	3848	4	0.00
23/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1162	1	1162	1	0.00
23/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	4340	4	4340	4	0.00
23/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1012	1	1012	1	1,050.00
23/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1183	1	1183	1	210.00
23/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	534	1	534	1	210.00
23/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	999	1	999	1	97.00
23/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1497	1	1497	1	400.00
23/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3808	4	3808	4	0.00
23/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2950	3	2950	3	198.00
23/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	7165	7	7165	7	0.00
23/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1366	1	1366	1	0.00
23/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1313	1	1313	1	198.00
23/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1349	1	1349	1	0.00
23/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3454	3	3454	3	1,050.00
23/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3848	4	3848	4	0.00
23/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3647	4	3647	4	0.00
23/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	682	1	682	1	400.00
23/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1966	2	1966	2	97.00
23/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5869	6	5869	6	0.00

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23/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1331	1	1331	1	0.00
23/09/2021	2032 On 05-May-22			Bond Future	10.27	88.6170	10.2670	88.6170	0.00
23/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	5439	6	5439	6	0.00
23/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	5359	5	5359	5	0.00
23/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1054	1	1054	1	780.00
23/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	2443	2	2443	2	780.00
23/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	5398	5	5398	5	0.00
23/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	6008	6	6008	6	0.00
23/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1256	1	1256	1	0.00
23/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1269	1	1269	1	0.00
23/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1082	1	1082	1	780.00
23/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2933	3	2933	3	0.00
23/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5021	5	5021	5	0.00
23/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1244	1	1244	1	0.00
23/09/2021	2032 On 04-August-22			Bond Future	10.48	89.6442	10.4822	89.6442	0.00
23/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2420	2	2420	2	0.00
23/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	2395	2	2395	2	0.00
23/09/2021	2032 On 04-August-22	11.89	Call	Bond Future	8218	0	8218	0	0.00
23/09/2021	2032 On 04-August-22	11.60	Call	Bond Future	7054	0	7054	0	0.00
23/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2445	2	2445	2	0.00
23/09/2021	2032 On 04-August-22	8.97	Call	Bond Future	455	0	455	0	800.00
23/09/2021	2032 On 04-August-22	9.72	Call	Bond Future	1353	0	1353	0	800.00
23/09/2021	2032 On 04-August-22	9.72	Put	Bond Future	5632	0	5632	0	0.00
23/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3948	4	3948	4	0.00
23/09/2021	2032 On 04-August-22	8.97	Put	Bond Future	9221	0	9221	0	0.00
23/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3917	4	3917	4	0.00
23/09/2021	2032 On 04-August-22	11.60	Put	Bond Future	1252	0	1252	0	800.00
23/09/2021	2032 On 04-August-22	11.89	Put	Bond Future	996	0	996	0	0.00
23/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3887	4	3887	4	0.00
23/09/2021	2033 On 04-November-21			Bond Future	108.05	108.2533	108.0456	108.2533	9,047.00
23/09/2021	2033 On 03-February-22			Bond Future	109.28	109.4934	109.2829	109.4934	0.00
23/09/2021	2033 On 05-May-22			Bond Future	109.31	109.5238	109.3105	109.5238	0.00
23/09/2021	2033 On 04-August-22			Bond Future	110.66	110.8800	110.6639	110.8800	0.00

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23/09/2021	2037 On 04-November-21			Bond Future	10.57	86.7779	10.5666	86.7779	120,120.00
23/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13143	13	13143	13	0.00
23/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13091	13	13091	13	0.00
23/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13194	13	13194	13	0.00
23/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	10407	10	10407	10	0.00
23/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	5911	6	5911	6	600.00
23/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	7	0	7	0	600.00
23/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	115	0	115	0	0.00
23/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2037 On 03-February-22			Bond Future	10.76	83.4964	10.7609	83.4964	0.00
23/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5345	5	5345	5	0.00
23/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5298	5	5298	5	0.00
23/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5251	5	5251	5	0.00
23/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	962	1	962	1	0.00
23/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	987	1	987	1	0.00
23/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	975	1	975	1	0.00
23/09/2021	2037 On 05-May-22			Bond Future	10.96	84.4761	10.9584	84.4761	0.00
23/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	6511	6	6511	6	0.00
23/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	6466	6	6466	6	0.00
23/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	6421	6	6421	6	0.00
23/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1256	1	1256	1	0.00
23/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1280	1	1280	1	0.00
23/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1268	1	1268	1	0.00
23/09/2021	2037 On 04-August-22			Bond Future	11.17	81.1992	11.1673	81.1992	0.00
23/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	993	1	993	1	50.00
23/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2747	3	2747	3	0.00
23/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	4357	4	4357	4	0.00
23/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2691	3	2691	3	0.00
23/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2719	3	2719	3	0.00
23/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4335	4	4335	4	0.00
23/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4404	4	4404	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
23/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2841	3	2841	3	50.00
23/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7888	8	7888	8	0.00
23/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4369	4	4369	4	50.00
23/09/2021	2038 On 04-November-21			Bond Future	120.37	120.5150	120.3680	120.5150	5,949.00
23/09/2021	2038 On 03-February-22			Bond Future	119.96	120.1139	119.9649	120.1139	0.00
23/09/2021	2038 On 05-May-22			Bond Future	121.40	121.5509	121.3999	121.5509	0.00
23/09/2021	2038 On 04-August-22			Bond Future	121.09	121.2384	121.0854	121.2384	0.00
23/09/2021	2040 On 04-November-21			Bond Future	10.69	88.9190	10.6944	88.9190	81,491.00
23/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	13725	14	13725	14	0.00
23/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	13671	14	13671	14	0.00
23/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	13617	14	13617	14	0.00
23/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	1	0	1	0	0.00
23/09/2021	2040 On 03-February-22			Bond Future	10.88	85.4112	10.8836	85.4112	0.00
23/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	5600	6	5600	6	0.00
23/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	5550	6	5550	6	0.00
23/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	5651	6	5651	6	0.00
23/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1009	1	1009	1	0.00
23/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	996	1	996	1	0.00
23/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	983	1	983	1	0.00
23/09/2021	2040 On 05-May-22			Bond Future	11.08	86.4135	11.0754	86.4135	0.00
23/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	6768	7	6768	7	0.00
23/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	6721	7	6721	7	0.00
23/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	426	0	426	0	1,200.00
23/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	6815	7	6815	7	0.00
23/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1696	2	1696	2	1,200.00
23/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	12243	12	12243	12	0.00
23/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	523	1	523	1	1,200.00
23/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1428	1	1428	1	0.00
23/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5203	5	5203	5	0.00
23/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1441	1	1441	1	0.00
23/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1455	1	1455	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
23/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9572	10	9572	10	0.00
23/09/2021	2040 On 04-August-22			Bond Future	11.28	82.9084	11.2780	82.9084	0.00
23/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3004	3	3004	3	0.00
23/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2974	3	2974	3	0.00
23/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3034	3	3034	3	0.00
23/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4544	5	4544	5	0.00
23/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4618	5	4618	5	0.00
23/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4581	5	4581	5	0.00
23/09/2021	2044 On 04-November-21			Bond Future	10.73	85.6751	10.7252	85.6751	62,097.00
23/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	13569	13	13569	13	0.00
23/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	13516	13	13516	13	0.00
23/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	13622	14	13622	14	0.00
23/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	2	0	2	0	0.00
23/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	2	0	2	0	0.00
23/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	2	0	2	0	0.00
23/09/2021	2044 On 03-February-22			Bond Future	10.90	82.2561	10.9047	82.2561	0.00
23/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	5716	6	5716	6	0.00
23/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	5665	6	5665	6	0.00
23/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	5614	6	5614	6	0.00
23/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1014	1	1014	1	0.00
23/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1001	1	1001	1	0.00
23/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	988	1	988	1	0.00
23/09/2021	2044 On 05-May-22			Bond Future	11.09	83.2213	11.0864	83.2213	0.00
23/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	6886	7	6886	7	0.00
23/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	6839	7	6839	7	0.00
23/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	6791	7	6791	7	0.00
23/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1458	1	1458	1	0.00
23/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1445	1	1445	1	0.00
23/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1431	1	1431	1	0.00
23/09/2021	2044 On 04-August-22			Bond Future	11.28	79.8044	11.2779	79.8044	0.00
23/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3197	3	3197	3	0.00
23/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3165	3	3165	3	0.00
23/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3133	3	3133	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
23/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4469	5	4469	5	0.00
23/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4433	4	4433	4	0.00
23/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4396	4	4396	4	0.00
23/09/2021	2046 On 04-November-21			Bond Future	107.69	107.6830	107.6917	107.6830	17,227.00
23/09/2021	2046 On 03-February-22			Bond Future	108.92	108.9166	108.9250	108.9166	0.00
23/09/2021	2046 On 05-May-22			Bond Future	108.34	108.3356	108.3436	108.3356	0.00
23/09/2021	2046 On 04-August-22			Bond Future	109.69	109.6772	109.6854	109.6772	0.00
23/09/2021	2050 On 04-November-21			Bond Future	110.34	110.9441	110.3392	110.9441	8,607.00
23/09/2021	2050 On 03-February-22			Bond Future	109.62	110.2341	109.6219	110.2341	0.00
23/09/2021	2050 On 05-May-22			Bond Future	110.93	111.5528	110.9331	111.5528	0.00
23/09/2021	2050 On 04-August-22			Bond Future	110.29	110.9162	110.2884	110.9162	0.00
23/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	AL37 On 04-November-21			Index Future	805.07	805.1570	805.0680	805.1570	0.00
23/09/2021	AL37 On 03-February-22			Index Future	814.09	814.1840	814.0920	814.1840	0.00
23/09/2021	AL37 On 05-May-22			Index Future	823.63	823.7270	823.6320	823.7270	0.00
23/09/2021	AL37 On 04-August-22			Index Future	833.53	833.6280	833.5300	833.6280	0.00
23/09/2021	AL7T On 04-November-21			Index Future	916.68	917.7050	916.6820	917.7050	0.00
23/09/2021	AL7T On 03-February-22			Index Future	926.96	927.9940	926.9560	927.9940	0.00
23/09/2021	AL7T On 05-May-22			Index Future	937.82	938.8710	937.8190	938.8710	0.00
23/09/2021	AL7T On 04-August-22			Index Future	949.09	950.1550	949.0890	950.1550	0.00
23/09/2021	ALBI On 04-November-21			Index Future	810.80	810.7260	810.7970	810.7260	119.00
23/09/2021	ALBI On 03-February-22			Index Future	819.89	819.8160	819.8850	819.8160	0.00
23/09/2021	ALBI On 05-May-22			Index Future	829.49	829.4250	829.4930	829.4250	0.00
23/09/2021	ALBI On 04-August-22			Index Future	839.46	839.3940	839.4620	839.3940	0.00
23/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C038 On 31-January-38			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
23/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2021	ES33 On 04-November-21			Bond Future	11.30	76.6045	11.2976	76.6045	350.00
23/09/2021	ES33 On 03-February-22			Bond Future	11.54	77.4820	11.5414	77.4820	0.00
23/09/2021	ES33 On 05-May-22			Bond Future	11.79	74.6318	11.7851	74.6318	0.00
23/09/2021	ES33 On 04-August-22			Bond Future	12.04	75.5086	12.0390	75.5086	0.00
23/09/2021	ES42 On 04-November-21			Bond Future	11.79	75.0926	11.7860	75.0926	4,779.00
23/09/2021	ES42 On 03-February-22			Bond Future	12.01	75.9532	12.0079	75.9532	0.00
23/09/2021	ES42 On 05-May-22			Bond Future	12.24	72.6036	12.2376	72.6036	0.00
23/09/2021	ES42 On 04-August-22			Bond Future	12.47	73.4554	12.4702	73.4554	0.00
23/09/2021	GOVI On 04-November-21			GOVI	800.53	800.4890	800.5270	800.4890	992.00
23/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	721070	72	721070	72	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
23/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	721270	72	721270	72	0.00
23/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	721170	72	721170	72	0.00
23/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 03-February-22			GOVI	809.50	809.4640	809.5000	809.4640	0.00
23/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	167500	17	167500	17	0.00
23/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	167600	17	167600	17	0.00
23/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	167400	17	167400	17	0.00
23/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 05-May-22			GOVI	818.99	818.9520	818.9860	818.9520	0.00
23/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	307460	31	307460	31	0.00
23/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	307560	31	307560	31	0.00
23/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	307360	31	307360	31	0.00
23/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 04-August-22			GOVI	828.83	828.7950	828.8280	828.7950	0.00
23/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	95580	10	95580	10	0.00
23/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	95680	10	95680	10	0.00
23/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	95480	10	95480	10	0.00
23/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
23/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
23/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2021	IGOV On 04-November-21			Index Future	295.59	295.9610	295.5900	295.9610	506.00
23/09/2021	IGOV On 03-February-22			Index Future	298.98	299.3520	298.9760	299.3520	0.00
23/09/2021	IGOV On 05-May-22			Index Future	302.55	302.9330	302.5520	302.9330	0.00
23/09/2021	IGOV On 04-August-22			Index Future	306.26	306.6460	306.2590	306.6460	0.00
23/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
23/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	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
23/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.2750	3.7050	96.2750	0.00
23/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	50,000.00
23/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	3.8850	96.1150	0.00
23/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0500	3.9400	96.0500	0.00
23/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.12	95.8700	4.1200	95.8700	0.00
23/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.7850	4.1950	95.7850	0.00
23/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.62	95.3700	4.6200	95.3700	472.00
23/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.86	95.0450	4.8550	95.0450	0.00
23/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.26	94.6800	5.2600	94.6800	68.00
23/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.46	94.5150	5.4600	94.5150	0.00
23/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.77	94.1900	5.7650	94.1900	0.00
23/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.02	94.1550	6.0150	94.1550	0.00
23/09/2021	R023 On 04-November-21			Bond Future	5.11	104.7792	5.1060	104.7792	14,769.00
23/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	43	0	43	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
23/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	36	0	36	0	0.00
23/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	40	0	40	0	0.00
23/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	291	0	291	0	0.00
23/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	301	0	301	0	0.00
23/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	281	0	281	0	0.00
23/09/2021	R023 On 03-February-22			Bond Future	5.26	105.9536	5.2631	105.9536	0.00
23/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	125	0	125	0	0.00
23/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	120	0	120	0	0.00
23/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	129	0	129	0	0.00
23/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	318	0	318	0	0.00
23/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	330	0	330	0	0.00
23/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	324	0	324	0	0.00
23/09/2021	R023 On 05-May-22			Bond Future	5.43	103.2857	5.4255	103.2857	0.00
23/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	757	1	757	1	0.00
23/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	750	1	750	1	0.00
23/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	764	1	764	1	0.00
23/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	67	0	67	0	0.00
23/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	69	0	69	0	0.00
23/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	68	0	68	0	0.00
23/09/2021	R023 On 04-August-22			Bond Future	5.67	104.5089	5.6748	104.5089	0.00
23/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	349	0	349	0	0.00
23/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	345	0	345	0	0.00
23/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	352	0	352	0	0.00
23/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	145	0	145	0	0.00
23/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	149	0	149	0	0.00
23/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	147	0	147	0	0.00
23/09/2021	R035 On 04-November-21			Bond Future	10.34	91.1072	10.3405	91.1072	79,842.00
23/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	12868	13	12868	13	0.00
23/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	8671	9	8671	9	0.00
23/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1040	1	1040	1	782.00
23/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19278	19	19278	19	0.00
23/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	12815	13	12815	13	0.00
23/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	5566	5	5566	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
23/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1129	1	1129	1	150.00
23/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	12920	13	12920	13	0.00
23/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	4896	5	4896	5	0.00
23/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	752	1	752	1	400.00
23/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	2521	2	2521	2	400.00
23/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	2430	2	2430	2	0.00
23/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	729	1	729	1	350.00
23/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	740	1	740	1	350.00
23/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2269	2	2269	2	0.00
23/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	141	0	141	0	350.00
23/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	703	1	703	1	0.00
23/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2224	2	2224	2	0.00
23/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	200	0	200	0	782.00
23/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1774	2	1774	2	0.00
23/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	1	0	0.00
23/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	22	0	22	0	782.00
23/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1663	2	1663	2	0.00
23/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	1	0	0.00
23/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
23/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	1	0	0.00
23/09/2021	R035 On 03-February-22			Bond Future	10.54	92.1284	10.5441	92.1284	0.00
23/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5303	5	5303	5	0.00
23/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	465	0	465	0	683.00
23/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1176	1	1176	1	280.00
23/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	8433	8	8433	8	0.00
23/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	5729	6	5729	6	0.00
23/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1524	1	1524	1	500.00
23/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	4432	4	4432	4	0.00
23/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5256	5	5256	5	0.00
23/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5209	5	5209	5	0.00
23/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6016	6	6016	6	0.00
23/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2804	3	2804	3	0.00
23/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	7683	8	7683	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
23/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4343	4	4343	4	0.00
23/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	5491	5	5491	5	0.00
23/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1578	2	1578	2	200.00
23/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1827	2	1827	2	1,600.00
23/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	805	1	805	1	200.00
23/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2661	3	2661	3	0.00
23/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	4702	5	4702	5	0.00
23/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1798	2	1798	2	0.00
23/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3121	3	3121	3	500.00
23/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3505	4	3505	4	0.00
23/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	891	1	891	1	500.00
23/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2240	2	2240	2	200.00
23/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4939	5	4939	5	0.00
23/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1273	1	1273	1	1,600.00
23/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3084	3	3084	3	0.00
23/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	950	1	950	1	200.00
23/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3426	4	3426	4	0.00
23/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	529	1	529	1	280.00
23/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	825	1	825	1	683.00
23/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1026	1	1026	1	0.00
23/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1013	1	1013	1	0.00
23/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1180	1	1180	1	200.00
23/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	434	0	434	0	1,800.00
23/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1306	1	1306	1	280.00
23/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4090	4	4090	4	0.00
23/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1000	1	1000	1	0.00
23/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2129	2	2129	2	683.00
23/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	6122	6	6122	6	0.00
23/09/2021	R035 On 05-May-22			Bond Future	10.74	88.7310	10.7431	88.7310	0.00
23/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	6637	7	6637	7	0.00
23/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	6592	7	6592	7	0.00
23/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	6548	6	6548	6	0.00
23/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1262	1	1262	1	0.00

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23/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1250	1	1250	1	0.00
23/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1238	1	1238	1	0.00
23/09/2021	R035 On 04-August-22			Bond Future	10.95	89.7573	10.9516	89.7573	0.00
23/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2889	3	2889	3	0.00
23/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4109	4	4109	4	0.00
23/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2860	3	2860	3	0.00
23/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2832	3	2832	3	0.00
23/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	2608	3	2608	3	0.00
23/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	938	1	938	1	100.00
23/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4524	5	4524	5	100.00
23/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8060	8	8060	8	0.00
23/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4250	4	4250	4	0.00
23/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3038	3	3038	3	100.00
23/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4217	4	4217	4	0.00
23/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4183	4	4183	4	0.00
23/09/2021	R186 On 04-November-21			Bond Future	7.59	116.1878	7.5902	116.1878	64,445.00
23/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2455	2	2455	2	0.00
23/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5150	5	5150	5	0.00
23/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2417	2	2417	2	0.00
23/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2379	2	2379	2	0.00
23/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1286	1	1286	1	0.00
23/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	164	0	164	0	0.00
23/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	158	0	158	0	0.00
23/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	10	0	10	0	15,177.00
23/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	152	0	152	0	0.00
23/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	483	0	483	0	15,177.00
23/09/2021	R186 On 03-February-22			Bond Future	7.79	112.2088	7.7903	112.2088	0.00
23/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	590	1	590	1	0.00
23/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	578	1	578	1	0.00
23/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	602	1	602	1	0.00
23/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2712	3	2712	3	0.00
23/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2774	3	2774	3	0.00
23/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2743	3	2743	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
23/09/2021	R186 On 05-May-22			Bond Future	8.00	113.5248	8.0004	113.5248	0.00
23/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2506	3	2506	3	0.00
23/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2480	2	2480	2	0.00
23/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1541	2	1541	2	435.00
23/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3414	3	3414	3	0.00
23/09/2021	R186 On 05-May-22	6.73	Call	Bond Future	225	0	225	0	3,600.00
23/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2532	3	2532	3	0.00
23/09/2021	R186 On 05-May-22	7.48	Call	Bond Future	873	0	873	0	3,600.00
23/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	622	1	622	1	435.00
23/09/2021	R186 On 05-May-22	7.48	Put	Bond Future	2990	0	2990	0	0.00
23/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1256	1	1256	1	0.00
23/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3566	4	3566	4	0.00
23/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	880	1	880	1	4,035.00
23/09/2021	R186 On 05-May-22	6.73	Put	Bond Future	5484	0	5484	0	0.00
23/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1284	1	1284	1	0.00
23/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2026	2	2026	2	0.00
23/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1270	1	1270	1	0.00
23/09/2021	R186 On 04-August-22			Bond Future	8.23	109.5720	8.2274	109.5720	0.00
23/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1888	2	1888	2	0.00
23/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1869	2	1869	2	0.00
23/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1907	2	1907	2	0.00
23/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2201	2	2201	2	0.00
23/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2239	2	2239	2	0.00
23/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2220	2	2220	2	0.00
23/09/2021	R197 On 04-November-21			Bond Future	326.75	326.8547	326.7524	326.8547	1,274.00
23/09/2021	R197 On 03-February-22			Bond Future	322.26	322.3631	322.2584	322.3631	0.00
23/09/2021	R197 On 05-May-22			Bond Future	326.11	326.2198	326.1130	326.2198	0.00
23/09/2021	R197 On 04-August-22			Bond Future	321.77	321.8802	321.7707	321.8802	0.00
23/09/2021	R202 On 04-November-21			Bond Future	240.29	240.6207	240.2881	240.6207	8,374.00
23/09/2021	R202 On 03-February-22			Bond Future	238.67	239.0028	238.6654	239.0028	0.00
23/09/2021	R202 On 05-May-22			Bond Future	241.52	241.8618	241.5199	241.8618	0.00
23/09/2021	R202 On 04-August-22			Bond Future	240.06	240.4059	240.0589	240.4059	0.00
23/09/2021	R209 On 04-November-21			Bond Future	10.32	70.4688	10.3192	70.4688	34,354.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	9646	10	9646	10	0.00
23/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	42	0	42	0	6,000.00
23/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	988	1	988	1	0.00
23/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	9600	10	9600	10	0.00
23/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	8803	9	8803	9	0.00
23/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	9692	10	9692	10	0.00
23/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1787	2	1787	2	0.00
23/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	452	0	452	0	0.00
23/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2326	2	2326	2	3,100.00
23/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1389	1	1389	1	9,250.00
23/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	3	0	3	0	0.00
23/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	6	0	6	0	9,000.00
23/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	3	0	3	0	0.00
23/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	3	0	3	0	0.00
23/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	757	1	757	1	150.00
23/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4994	5	4994	5	0.00
23/09/2021	R209 On 03-February-22			Bond Future	10.50	71.2586	10.4965	71.2586	0.00
23/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3968	4	3968	4	0.00
23/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3929	4	3929	4	0.00
23/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3890	4	3890	4	0.00
23/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1035	1	1035	1	0.00
23/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1021	1	1021	1	0.00
23/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1008	1	1008	1	0.00
23/09/2021	R209 On 05-May-22			Bond Future	10.67	68.9530	10.6749	68.9530	0.00
23/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5232	5	5232	5	0.00
23/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5194	5	5194	5	0.00
23/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5156	5	5156	5	0.00
23/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1188	1	1188	1	0.00
23/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1176	1	1176	1	0.00
23/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1164	1	1164	1	0.00
23/09/2021	R209 On 04-August-22			Bond Future	10.86	69.7508	10.8579	69.7508	0.00
23/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2380	2	2380	2	0.00
23/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2332	2	2332	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
23/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2356	2	2356	2	0.00
23/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3865	4	3865	4	0.00
23/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3897	4	3897	4	0.00
23/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3835	4	3835	4	0.00
23/09/2021	R210 On 04-November-21			Bond Future	211.46	211.5815	211.4645	211.5815	1,486.00
23/09/2021	R210 On 03-February-22			Bond Future	213.89	214.0051	213.8861	214.0051	0.00
23/09/2021	R210 On 05-May-22			Bond Future	213.59	213.7090	213.5879	213.7090	0.00
23/09/2021	R210 On 04-August-22			Bond Future	216.23	216.3556	216.2327	216.3556	0.00
23/09/2021	R212 On 04-November-21			Bond Future	175.02	175.0266	175.0218	175.0266	4,605.00
23/09/2021	R213 On 04-November-21			Bond Future	9.54	86.0235	9.5396	86.0235	10,449.00
23/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	7994	8	7994	8	0.00
23/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	7946	8	7946	8	0.00
23/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	8041	8	8041	8	0.00
23/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	7	0	7	0	0.00
23/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	7	0	7	0	0.00
23/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	7	0	7	0	0.00
23/09/2021	R213 On 03-February-22			Bond Future	9.74	86.9877	9.7410	86.9877	0.00
23/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2640	3	2640	3	0.00
23/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2608	3	2608	3	0.00
23/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	3255	3	3255	3	0.00
23/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1537	2	1537	2	0.00
23/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3619	4	3619	4	0.00
23/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	4995	5	4995	5	0.00
23/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	797	1	797	1	430.00
23/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	3327	3	3327	3	0.00
23/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	685	1	685	1	220.00
23/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2007	2	2007	2	0.00
23/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2672	3	2672	3	0.00
23/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	180	0	180	0	200.00
23/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	281	0	281	0	102.00
23/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2737	3	2737	3	0.00
23/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	5283	5	5283	5	0.00
23/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	551	1	551	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1381	1	1381	1	430.00
23/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3610	4	3610	4	0.00
23/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	608	1	608	1	430.00
23/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	5452	5	5452	5	0.00
23/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1420	1	1420	1	0.00
23/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2393	2	2393	2	200.00
23/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	6328	6	6328	6	0.00
23/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1906	2	1906	2	102.00
23/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1097	1	1097	1	220.00
23/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3886	4	3886	4	0.00
23/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	982	1	982	1	102.00
23/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1128	1	1128	1	200.00
23/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1460	1	1460	1	0.00
23/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1440	1	1440	1	0.00
23/09/2021	R213 On 05-May-22			Bond Future	9.94	84.4759	9.9389	84.4759	0.00
23/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	4670	5	4670	5	0.00
23/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	4706	5	4706	5	0.00
23/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	4633	5	4633	5	0.00
23/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1161	1	1161	1	0.00
23/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1185	1	1185	1	0.00
23/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1172	1	1172	1	0.00
23/09/2021	R213 On 04-August-22			Bond Future	10.15	85.4566	10.1477	85.4566	0.00
23/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	2284	2	2284	2	0.00
23/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2261	2	2261	2	0.00
23/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2239	2	2239	2	0.00
23/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3527	3	3527	3	0.00
23/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3583	4	3583	4	0.00
23/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3555	3	3555	3	0.00
23/09/2021	R214 On 04-November-21			Bond Future	10.69	67.2235	10.6942	67.2235	17,810.00
23/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9325	9	9325	9	0.00
23/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9279	9	9279	9	0.00
23/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9233	9	9233	9	0.00
23/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	6	0	6	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	6	0	6	0	0.00
23/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	6	0	6	0	0.00
23/09/2021	R214 On 03-February-22			Bond Future	10.87	67.9770	10.8719	67.9770	0.00
23/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	3941	4	3941	4	0.00
23/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	3902	4	3902	4	0.00
23/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	3981	4	3981	4	0.00
23/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1034	1	1034	1	0.00
23/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1020	1	1020	1	0.00
23/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1006	1	1006	1	0.00
23/09/2021	R214 On 05-May-22			Bond Future	11.04	65.4947	11.0442	65.4947	0.00
23/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5048	5	5048	5	0.00
23/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5010	5	5010	5	0.00
23/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5087	5	5087	5	0.00
23/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1345	1	1345	1	0.00
23/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1332	1	1332	1	0.00
23/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1320	1	1320	1	0.00
23/09/2021	R214 On 04-August-22			Bond Future	11.22	66.2514	11.2232	66.2514	0.00
23/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	2453	2	2453	2	0.00
23/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	2428	2	2428	2	0.00
23/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2479	2	2479	2	0.00
23/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3802	4	3802	4	0.00
23/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3833	4	3833	4	0.00
23/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3771	4	3771	4	0.00
23/09/2021	R248 On 04-November-21			Bond Future	10.65	84.8754	10.6530	84.8754	168,190.00
23/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	13956	14	13956	14	0.00
23/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	13902	14	13902	14	0.00
23/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	469	0	469	0	0.00
23/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	14	0	14	0	0.00
23/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	312	0	312	0	1,050.00
23/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14010	14	14010	14	0.00
23/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2100	2	2100	2	1,050.00
23/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3835	4	3835	4	0.00
23/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	2	0	2	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
23/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1010	1	1010	1	0.00
23/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	8613	9	8613	9	0.00
23/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	3	0	3	0	0.00
23/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3192	3	3192	3	0.00
23/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	2	0	2	0	0.00
23/09/2021	R248 On 03-February-22			Bond Future	10.83	85.8267	10.8281	85.8267	0.00
23/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	5711	6	5711	6	0.00
23/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	5660	6	5660	6	0.00
23/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	5608	6	5608	6	0.00
23/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1559	2	1559	2	1,300.00
23/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	276	0	276	0	1,300.00
23/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4013	4	4013	4	0.00
23/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8411	8	8411	8	0.00
23/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1124	1	1124	1	0.00
23/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1153	1	1153	1	0.00
23/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1138	1	1138	1	0.00
23/09/2021	R248 On 05-May-22			Bond Future	11.00	82.4185	10.9979	82.4185	0.00
23/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	6871	7	6871	7	0.00
23/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	6822	7	6822	7	0.00
23/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	6773	7	6773	7	0.00
23/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1478	2	1478	2	0.00
23/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1450	1	1450	1	0.00
23/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1464	1	1464	1	0.00
23/09/2021	R248 On 04-August-22			Bond Future	11.17	83.3710	11.1746	83.3710	0.00
23/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	3229	3	3229	3	0.00
23/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	3196	3	3196	3	0.00
23/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3163	3	3163	3	0.00
23/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4526	5	4526	5	0.00
23/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4488	5	4488	5	0.00
23/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4450	5	4450	5	0.00