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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
28/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	2025 On 04-November-21			Bond Future	154.59	154.9516	154.5869	154.9516	5,367.00
28/09/2021	2025 On 03-February-22			Bond Future	154.77	155.1419	154.7701	155.1419	0.00
28/09/2021	2025 On 05-May-22			Bond Future	156.64	156.9971	156.6383	156.9971	0.00
28/09/2021	2025 On 04-August-22			Bond Future	156.97	157.3249	156.9663	157.3249	0.00
28/09/2021	2029 On 04-November-21			Bond Future	114.14	114.1774	114.1449	114.1774	2,964.00
28/09/2021	2029 On 03-February-22			Bond Future	115.45	115.4844	115.4495	115.4844	0.00
28/09/2021	2029 On 05-May-22			Bond Future	115.64	115.6662	115.6438	115.6662	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
28/09/2021	2029 On 04-August-22			Bond Future	117.08	117.0983	117.0789	117.0983	0.00
28/09/2021	2030 On 04-November-21			Bond Future	9.37	94.6189	9.3743	94.6189	99,412.00
28/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	6350	7	6350	7	0.00
28/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	6253	6	6253	6	0.00
28/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	112	0	112	0	300.00
28/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	10273	10	10273	10	0.00
28/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	101	0	101	0	3,250.00
28/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	863	1	863	1	0.00
28/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	746	1	746	1	0.00
28/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	3001	3	3001	3	29.00
28/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	6301	7	6301	7	0.00
28/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	5	0	5	0	300.00
28/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	9439	10	9439	10	0.00
28/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	640	1	640	1	29.00
28/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	990	1	990	1	0.00
28/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	1121	1	1121	1	9,100.00
28/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	1262	1	1262	1	0.00
28/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	3427	3	3427	3	0.00
28/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
28/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	18	0	18	0	0.00
28/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	19	0	19	0	0.00
28/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	6179	6	6179	6	0.00
28/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1581	1	1581	1	0.00
28/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	3529	3	3529	3	0.00
28/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1416	1	1416	1	5,000.00
28/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	1	0	29.00
28/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	236	0	236	0	0.00
28/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	17	0	17	0	0.00
28/09/2021	2030 On 03-February-22			Bond Future	9.59	91.6749	9.5863	91.6749	610.00
28/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	1565	2	1565	2	0.00
28/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	1541	2	1541	2	0.00
28/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	2516	3	2516	3	0.00
28/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	6604	7	6604	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	1981	2	1981	2	1,000.00
28/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	1589	2	1589	2	0.00
28/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1358	1	1358	1	0.00
28/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	154	0	154	0	101.00
28/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	523	1	523	1	1,000.00
28/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	4439	4	4439	4	0.00
28/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2593	2	2593	2	101.00
28/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	6627	6	6627	6	0.00
28/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	2298	2	2298	2	0.00
28/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	351	0	351	0	1,000.00
28/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1910	2	1910	2	0.00
28/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1520	1	1520	1	101.00
28/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	2355	2	2355	2	0.00
28/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	2326	2	2326	2	0.00
28/09/2021	2030 On 05-May-22			Bond Future	9.80	92.7499	9.8037	92.7499	0.00
28/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	3604	4	3604	4	0.00
28/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	3571	4	3571	4	0.00
28/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1391	1	1391	1	0.00
28/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	677	1	677	1	1,800.00
28/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	6640	7	6640	7	0.00
28/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	585	1	585	1	200.00
28/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	64	0	64	0	200.00
28/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	3636	4	3636	4	0.00
28/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	2829	3	2829	3	0.00
28/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	294	0	294	0	1,073.00
28/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	155	0	155	0	1,800.00
28/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	5396	5	5396	5	0.00
28/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	5732	6	5732	6	0.00
28/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	8983	9	8983	9	0.00
28/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1634	2	1634	2	0.00
28/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	11234	11	11234	11	0.00
28/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	721	1	721	1	1,800.00
28/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3696	4	3696	4	1,073.00

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28/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	7287	7	7287	7	0.00
28/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1666	2	1666	2	0.00
28/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	2102	2	2102	2	1,073.00
28/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1650	2	1650	2	200.00
28/09/2021	2030 On 04-August-22			Bond Future	10.04	89.8238	10.0391	89.8238	0.00
28/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	1723	2	1723	2	0.00
28/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	1703	2	1703	2	0.00
28/09/2021	2030 On 04-August-22	8.30	Call	Bond Future	286	0	286	0	800.00
28/09/2021	2030 On 04-August-22	9.05	Call	Bond Future	911	1	911	1	800.00
28/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	1742	2	1742	2	0.00
28/09/2021	2030 On 04-August-22	10.95	Call	Bond Future	5621	6	5621	6	0.00
28/09/2021	2030 On 04-August-22	10.95	Put	Bond Future	1366	1	1366	1	800.00
28/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	4088	4	4088	4	0.00
28/09/2021	2030 On 04-August-22	9.05	Put	Bond Future	5842	6	5842	6	0.00
28/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	4149	4	4149	4	0.00
28/09/2021	2030 On 04-August-22	8.30	Put	Bond Future	9187	9	9187	9	0.00
28/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	4119	4	4119	4	0.00
28/09/2021	2032 On 04-November-21			Bond Future	10.05	89.6724	10.0495	89.6724	125,221.00
28/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	9055	9	9055	9	0.00
28/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	14362	15	14362	15	0.00
28/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	68	0	68	0	700.00
28/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	9004	9	9004	9	0.00
28/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	8954	9	8954	9	0.00
28/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	626	1	626	1	700.00
28/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	4	0	4	0	0.00
28/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1925	2	1925	2	0.00
28/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
28/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	4	0	4	0	0.00
28/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	4423	4	4423	4	0.00
28/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	4	0	4	0	0.00
28/09/2021	2032 On 03-February-22			Bond Future	10.26	90.6769	10.2622	90.6769	0.00
28/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	2730	3	2730	3	0.00
28/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	2764	3	2764	3	0.00

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28/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	86	0	86	0	198.00
28/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	1804	2	1804	2	0.00
28/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	184	0	184	0	97.00
28/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	4697	5	4697	5	0.00
28/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	2430	3	2430	3	0.00
28/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	697	1	697	1	210.00
28/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	621	1	621	1	1,050.00
28/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	2696	3	2696	3	0.00
28/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	2662	3	2662	3	0.00
28/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1033	1	1033	1	0.00
28/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	3531	4	3531	4	0.00
28/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	636	1	636	1	400.00
28/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	5460	6	5460	6	0.00
28/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3046	3	3046	3	0.00
28/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	778	1	778	1	0.00
28/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	3493	4	3493	4	0.00
28/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1326	1	1326	1	1,050.00
28/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1542	1	1542	1	210.00
28/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	711	1	711	1	210.00
28/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1310	1	1310	1	97.00
28/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1933	2	1933	2	400.00
28/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	4630	4	4630	4	0.00
28/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	3654	4	3654	4	198.00
28/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	8242	8	8242	8	0.00
28/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1771	2	1771	2	0.00
28/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1706	2	1706	2	198.00
28/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1749	2	1749	2	0.00
28/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	4231	4	4231	4	1,050.00
28/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	4675	5	4675	5	0.00
28/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	4450	4	4450	4	0.00
28/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	903	1	903	1	400.00
28/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2502	2	2502	2	97.00
28/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	6883	7	6883	7	0.00

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28/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1727	2	1727	2	0.00
28/09/2021	2032 On 05-May-22			Bond Future	10.48	87.5933	10.4765	87.5933	0.00
28/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	4586	5	4586	5	0.00
28/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	4511	5	4511	5	0.00
28/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	742	1	742	1	780.00
28/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	1888	2	1888	2	780.00
28/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	4548	5	4548	5	0.00
28/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	5119	5	5119	5	0.00
28/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1570	2	1570	2	0.00
28/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1586	2	1586	2	0.00
28/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1358	1	1358	1	780.00
28/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3543	3	3543	3	0.00
28/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5874	6	5874	6	0.00
28/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1555	1	1555	1	0.00
28/09/2021	2032 On 04-August-22			Bond Future	10.70	88.6075	10.7007	88.6075	0.00
28/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	1914	2	1914	2	0.00
28/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	1892	2	1892	2	0.00
28/09/2021	2032 On 04-August-22	11.89	Call	Bond Future	7264	7	7264	7	0.00
28/09/2021	2032 On 04-August-22	11.60	Call	Bond Future	6153	6	6153	6	0.00
28/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	1935	2	1935	2	0.00
28/09/2021	2032 On 04-August-22	8.97	Call	Bond Future	311	0	311	0	800.00
28/09/2021	2032 On 04-August-22	9.72	Call	Bond Future	1013	1	1013	1	800.00
28/09/2021	2032 On 04-August-22	9.72	Put	Bond Future	6468	6	6468	6	0.00
28/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4621	4	4621	4	0.00
28/09/2021	2032 On 04-August-22	8.97	Put	Bond Future	10253	10	10253	10	0.00
28/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4587	4	4587	4	0.00
28/09/2021	2032 On 04-August-22	11.60	Put	Bond Future	1527	1	1527	1	800.00
28/09/2021	2032 On 04-August-22	11.89	Put	Bond Future	1219	1	1219	1	0.00
28/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4553	4	4553	4	0.00
28/09/2021	2033 On 04-November-21			Bond Future	108.12	108.4309	108.1161	108.4309	9,522.00
28/09/2021	2033 On 03-February-22			Bond Future	109.35	109.6722	109.3518	109.6722	0.00
28/09/2021	2033 On 05-May-22			Bond Future	109.39	109.7042	109.3923	109.7042	0.00
28/09/2021	2033 On 04-August-22			Bond Future	110.75	111.0624	110.7498	111.0624	0.00

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28/09/2021	2037 On 04-November-21			Bond Future	10.80	85.7396	10.8012	85.7396	120,873.00
28/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	11612	12	11612	12	0.00
28/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	11561	12	11561	12	0.00
28/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	11663	12	11663	12	0.00
28/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	8882	9	8882	9	0.00
28/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	4475	5	4475	5	600.00
28/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	13	0	13	0	600.00
28/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	210	0	210	0	0.00
28/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	1	0	0.00
28/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	1	0	0.00
28/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
28/09/2021	2037 On 03-February-22			Bond Future	11.01	82.4458	11.0052	82.4458	0.00
28/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	4177	5	4177	5	0.00
28/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	4135	4	4135	4	0.00
28/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	4092	4	4092	4	0.00
28/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1344	1	1344	1	0.00
28/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1378	1	1378	1	0.00
28/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1361	1	1361	1	0.00
28/09/2021	2037 On 05-May-22			Bond Future	11.21	83.4128	11.2110	83.4128	0.00
28/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	5345	6	5345	6	0.00
28/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	5303	6	5303	6	0.00
28/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	5262	6	5262	6	0.00
28/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1649	2	1649	2	0.00
28/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1680	2	1680	2	0.00
28/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1664	2	1664	2	0.00
28/09/2021	2037 On 04-August-22			Bond Future	11.43	80.1226	11.4302	80.1226	0.00
28/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	670	1	670	1	50.00
28/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2071	2	2071	2	0.00
28/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	3455	4	3455	4	0.00
28/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2024	2	2024	2	0.00
28/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2047	2	2047	2	0.00
28/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	5234	5	5234	5	0.00
28/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	5312	5	5312	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
28/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3516	3	3516	3	50.00
28/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	9141	9	9141	9	0.00
28/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	5273	5	5273	5	50.00
28/09/2021	2038 On 04-November-21			Bond Future	120.23	120.1437	120.2322	120.1437	5,979.00
28/09/2021	2038 On 03-February-22			Bond Future	119.82	119.7375	119.8248	119.7375	0.00
28/09/2021	2038 On 05-May-22			Bond Future	121.27	121.1695	121.2715	121.1695	0.00
28/09/2021	2038 On 04-August-22			Bond Future	120.96	120.8520	120.9586	120.8520	0.00
28/09/2021	2040 On 04-November-21			Bond Future	10.96	87.6635	10.9596	87.6635	81,540.00
28/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	11874	12	11874	12	0.00
28/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	11820	12	11820	12	0.00
28/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	11767	12	11767	12	0.00
28/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	3	0	3	0	0.00
28/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	3	0	3	0	0.00
28/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	2	0	0.00
28/09/2021	2040 On 03-February-22			Bond Future	11.16	84.1410	11.1598	84.1410	0.00
28/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	4203	5	4203	5	0.00
28/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	4158	5	4158	5	0.00
28/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	4248	5	4248	5	0.00
28/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1492	1	1492	1	0.00
28/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1474	1	1474	1	0.00
28/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1455	1	1455	1	0.00
28/09/2021	2040 On 05-May-22			Bond Future	11.36	85.1280	11.3613	85.1280	0.00
28/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	5390	6	5390	6	0.00
28/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	5347	6	5347	6	0.00
28/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	228	0	228	0	1,200.00
28/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	5433	6	5433	6	0.00
28/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1101	1	1101	1	1,200.00
28/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	10555	11	10555	11	0.00
28/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	722	1	722	1	1,200.00
28/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1934	2	1934	2	0.00
28/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	6495	6	6495	6	0.00
28/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1951	2	1951	2	0.00
28/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1969	2	1969	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
28/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	11261	11	11261	11	0.00
28/09/2021	2040 On 04-August-22			Bond Future	11.58	81.6069	11.5757	81.6069	0.00
28/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	2185	2	2185	2	0.00
28/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2160	2	2160	2	0.00
28/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	2210	2	2210	2	0.00
28/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	5628	5	5628	5	0.00
28/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	5712	5	5712	5	0.00
28/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	5670	5	5670	5	0.00
28/09/2021	2044 On 04-November-21			Bond Future	10.96	84.6117	10.9601	84.6117	62,288.00
28/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	11897	12	11897	12	0.00
28/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	11844	12	11844	12	0.00
28/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	11951	12	11951	12	0.00
28/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	3	0	3	0	0.00
28/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	4	0	4	0	0.00
28/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	3	0	3	0	0.00
28/09/2021	2044 On 03-February-22			Bond Future	11.15	81.1802	11.1494	81.1802	0.00
28/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	4434	5	4434	5	0.00
28/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	4388	5	4388	5	0.00
28/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	4342	5	4342	5	0.00
28/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1435	1	1435	1	0.00
28/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1417	1	1417	1	0.00
28/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1400	1	1400	1	0.00
28/09/2021	2044 On 05-May-22			Bond Future	11.34	82.1324	11.3395	82.1324	0.00
28/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	5625	6	5625	6	0.00
28/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	5581	6	5581	6	0.00
28/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	5537	6	5537	6	0.00
28/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1909	2	1909	2	0.00
28/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1892	2	1892	2	0.00
28/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1875	2	1875	2	0.00
28/09/2021	2044 On 04-August-22			Bond Future	11.54	78.7020	11.5413	78.7020	0.00
28/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	2417	3	2417	3	0.00
28/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	2390	3	2390	3	0.00
28/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	2364	3	2364	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
28/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	5423	5	5423	5	0.00
28/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	5381	5	5381	5	0.00
28/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	5339	5	5339	5	0.00
28/09/2021	2046 On 04-November-21			Bond Future	107.26	107.2467	107.2566	107.2467	17,227.00
28/09/2021	2046 On 03-February-22			Bond Future	108.48	108.4747	108.4825	108.4747	0.00
28/09/2021	2046 On 05-May-22			Bond Future	107.91	107.8876	107.9078	107.8876	0.00
28/09/2021	2046 On 04-August-22			Bond Future	109.25	109.2236	109.2472	109.2236	0.00
28/09/2021	2050 On 04-November-21			Bond Future	110.13	110.3479	110.1341	110.3479	8,607.00
28/09/2021	2050 On 03-February-22			Bond Future	109.41	109.6303	109.4118	109.6303	0.00
28/09/2021	2050 On 05-May-22			Bond Future	110.73	110.9414	110.7328	110.9414	0.00
28/09/2021	2050 On 04-August-22			Bond Future	110.09	110.2967	110.0887	110.2967	0.00
28/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	AL37 On 04-November-21			Index Future	800.69	801.5560	800.6920	801.5560	0.00
28/09/2021	AL37 On 03-February-22			Index Future	809.64	810.5290	809.6400	810.5290	0.00
28/09/2021	AL37 On 05-May-22			Index Future	819.21	820.0190	819.2100	820.0190	0.00
28/09/2021	AL37 On 04-August-22			Index Future	829.07	829.8690	829.0740	829.8690	0.00
28/09/2021	AL7T On 04-November-21			Index Future	906.31	908.5780	906.3100	908.5780	0.00
28/09/2021	AL7T On 03-February-22			Index Future	916.44	918.7480	916.4380	918.7480	0.00
28/09/2021	AL7T On 05-May-22			Index Future	927.27	929.5060	927.2710	929.5060	0.00
28/09/2021	AL7T On 04-August-22			Index Future	938.44	940.6710	938.4370	940.6710	0.00
28/09/2021	ALBI On 04-November-21			Index Future	800.11	803.0400	800.1110	803.0400	119.00
28/09/2021	ALBI On 03-February-22			Index Future	809.05	812.0290	809.0520	812.0290	0.00
28/09/2021	ALBI On 05-May-22			Index Future	818.62	821.5370	818.6150	821.5370	0.00
28/09/2021	ALBI On 04-August-22			Index Future	828.47	831.4050	828.4720	831.4050	0.00
28/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	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
28/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2021	ES33 On 04-November-21			Bond Future	11.54	75.7487	11.5364	75.7487	350.00
28/09/2021	ES33 On 03-February-22			Bond Future	11.79	76.6158	11.7910	76.6158	0.00
28/09/2021	ES33 On 05-May-22			Bond Future	12.04	73.7548	12.0437	73.7548	0.00
28/09/2021	ES33 On 04-August-22			Bond Future	12.31	74.6205	12.3086	74.6205	0.00
28/09/2021	ES42 On 04-November-21			Bond Future	12.04	74.0875	12.0355	74.0875	4,779.00
28/09/2021	ES42 On 03-February-22			Bond Future	12.27	74.9360	12.2686	74.9360	0.00
28/09/2021	ES42 On 05-May-22			Bond Future	12.51	71.5739	12.5085	71.5739	0.00
28/09/2021	ES42 On 04-August-22			Bond Future	12.75	72.4126	12.7529	72.4126	0.00
28/09/2021	GOVI On 04-November-21			GOVI	790.16	792.9810	790.1640	792.9810	993.00
28/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	617440	65	617440	65	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
28/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	617640	65	617640	65	0.00
28/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	617540	65	617540	65	0.00
28/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 03-February-22			GOVI	798.99	801.8570	798.9940	801.8570	0.00
28/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	62440	9	62440	9	0.00
28/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	62540	9	62540	9	0.00
28/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	62340	9	62340	9	0.00
28/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 05-May-22			GOVI	808.44	811.2460	808.4390	811.2460	0.00
28/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	201990	23	201990	23	0.00
28/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	202090	23	202090	23	0.00
28/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	201890	23	201890	23	0.00
28/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/09/2021	GOVI On 04-August-22			GOVI	818.17	820.9910	818.1730	820.9910	0.00
28/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	2	0	2	0.00
28/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	2	0	2	0.00
28/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	2	0	2	0.00
28/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	11070	0	11070	0	0.00
28/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	10870	0	10870	0	0.00
28/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	10970	0	10970	0	0.00
28/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2021	IGOV On 04-November-21			Index Future	295.30	295.5380	295.3030	295.5380	506.00
28/09/2021	IGOV On 03-February-22			Index Future	298.68	298.9190	298.6760	298.9190	0.00
28/09/2021	IGOV On 05-May-22			Index Future	302.28	302.4910	302.2790	302.4910	0.00
28/09/2021	IGOV On 04-August-22			Index Future	305.99	306.1960	305.9900	306.1960	0.00
28/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
28/09/2021	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
28/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
28/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	50,000.00
28/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1250	3.8850	96.1250	0.00
28/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.93	96.0400	3.9300	96.0400	0.00
28/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.15	95.8400	4.1500	95.8400	0.00
28/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7850	4.2050	95.7850	0.00
28/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.72	95.2600	4.7200	95.2600	472.00
28/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.91	95.0700	4.9100	95.0700	0.00
28/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.47	94.5300	5.4700	94.5300	68.00
28/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.63	94.3700	5.6250	94.3700	0.00
28/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.08	93.9350	6.0750	93.9350	0.00
28/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.28	93.7350	6.2750	93.7350	0.00
28/09/2021	R023 On 04-November-21			Bond Future	5.25	104.6098	5.2483	104.6098	14,769.00
28/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	11	0	11	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
28/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	9	0	9	0	0.00
28/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	10	0	10	0	0.00
28/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	443	0	443	0	0.00
28/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	455	0	455	0	0.00
28/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	432	0	432	0	0.00
28/09/2021	R023 On 03-February-22			Bond Future	5.44	105.7815	5.4436	105.7815	0.00
28/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	67	0	0.00
28/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	65	0	65	0	0.00
28/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	70	0	70	0	0.00
28/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	446	0	446	0	0.00
28/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	461	0	461	0	0.00
28/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	454	0	454	0	0.00
28/09/2021	R023 On 05-May-22			Bond Future	5.65	103.1111	5.6490	103.1111	0.00
28/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	614	1	614	1	0.00
28/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	608	1	608	1	0.00
28/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	621	1	621	1	0.00
28/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	100	0	100	0	0.00
28/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	103	0	103	0	0.00
28/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	101	0	101	0	0.00
28/09/2021	R023 On 04-August-22			Bond Future	6.00	104.3302	5.9973	104.3302	0.00
28/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	244	0	244	0	0.00
28/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	241	0	241	0	0.00
28/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	247	0	247	0	0.00
28/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	218	0	218	0	0.00
28/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	223	0	223	0	0.00
28/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	220	0	220	0	0.00
28/09/2021	R035 On 04-November-21			Bond Future	10.58	90.1053	10.5800	90.1053	79,865.00
28/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	11307	12	11307	12	0.00
28/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	11254	12	11254	12	0.00
28/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	7129	8	7129	8	0.00
28/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	447	1	447	1	782.00
28/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	17717	18	17717	18	0.00
28/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	499	1	499	1	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	4123	5	4123	5	0.00
28/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	11359	12	11359	12	0.00
28/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	3501	4	3501	4	0.00
28/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	289	0	289	0	400.00
28/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	1465	2	1465	2	400.00
28/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	1394	2	1394	2	0.00
28/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	277	0	277	0	350.00
28/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	1266	1	1266	1	350.00
28/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	3379	3	3379	3	0.00
28/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	260	0	260	0	350.00
28/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	1208	1	1208	1	0.00
28/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	3323	3	3323	3	0.00
28/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	366	0	366	0	782.00
28/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2742	2	2742	2	0.00
28/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	1	0	0.00
28/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	41	0	41	0	782.00
28/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	2594	2	2594	2	0.00
28/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
28/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	2	0	2	0	0.00
28/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	2	0	2	0	0.00
28/09/2021	R035 On 03-February-22			Bond Future	10.79	91.1146	10.7940	91.1146	0.00
28/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	4124	4	4124	4	0.00
28/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	238	0	238	0	683.00
28/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	4511	5	4511	5	0.00
28/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	961	1	961	1	500.00
28/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	709	1	709	1	280.00
28/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	7041	7	7041	7	0.00
28/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	3346	4	3346	4	0.00
28/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	4082	4	4082	4	0.00
28/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	4040	4	4040	4	0.00
28/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	4775	5	4775	5	0.00
28/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	1958	2	1958	2	0.00
28/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	6329	7	6329	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	3267	4	3267	4	0.00
28/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	4295	5	4295	5	0.00
28/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1001	1	1001	1	200.00
28/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1188	1	1188	1	1,600.00
28/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	454	1	454	1	200.00
28/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	1843	2	1843	2	0.00
28/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	3585	4	3585	4	0.00
28/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1166	1	1166	1	0.00
28/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	4069	4	4069	4	500.00
28/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	4523	4	4523	4	0.00
28/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1255	1	1255	1	500.00
28/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	3003	3	3003	3	200.00
28/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	6169	6	6169	6	0.00
28/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1768	2	1768	2	1,600.00
28/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	4026	4	4026	4	0.00
28/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1334	1	1334	1	200.00
28/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	4430	4	4430	4	0.00
28/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	757	1	757	1	280.00
28/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	1165	1	1165	1	683.00
28/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1437	1	1437	1	0.00
28/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1419	1	1419	1	0.00
28/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1644	1	1644	1	200.00
28/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	624	1	624	1	1,800.00
28/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1811	2	1811	2	280.00
28/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	5204	5	5204	5	0.00
28/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1402	1	1402	1	0.00
28/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2865	3	2865	3	683.00
28/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	7476	7	7476	7	0.00
28/09/2021	R035 On 05-May-22			Bond Future	11.00	87.7049	11.0015	87.7049	0.00
28/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	5444	6	5444	6	0.00
28/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	5402	6	5402	6	0.00
28/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	5361	6	5361	6	0.00
28/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1665	2	1665	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
28/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1650	2	1650	2	0.00
28/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1634	2	1634	2	0.00
28/09/2021	R035 On 04-August-22			Bond Future	11.22	88.7183	11.2206	88.7183	0.00
28/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2181	2	2181	2	0.00
28/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	3226	3	3226	3	0.00
28/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2157	2	2157	2	0.00
28/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2133	2	2133	2	0.00
28/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	1947	2	1947	2	0.00
28/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	625	1	625	1	100.00
28/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	5470	5	5470	5	100.00
28/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	9354	9	9354	9	0.00
28/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	5159	5	5159	5	0.00
28/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3763	4	3763	4	100.00
28/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	5121	5	5121	5	0.00
28/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	5083	5	5083	5	0.00
28/09/2021	R186 On 04-November-21			Bond Future	7.74	115.6325	7.7396	115.6325	64,441.00
28/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	1866	2	1866	2	0.00
28/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	4487	5	4487	5	0.00
28/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	1831	2	1831	2	0.00
28/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	1796	2	1796	2	0.00
28/09/2021	R186 On 04-November-21		Call	Bond Future	15507	16	15507	16	0.00
28/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	840	1	840	1	0.00
28/09/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
28/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	250	0	250	0	0.00
28/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	241	0	241	0	0.00
28/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	14	0	14	0	15,177.00
28/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	232	0	232	0	0.00
28/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	704	1	704	1	15,177.00
28/09/2021	R186 On 03-February-22			Bond Future	7.95	111.6465	7.9504	111.6465	0.00
28/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	404	0	404	0	0.00
28/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	395	0	395	0	0.00
28/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	414	0	414	0	0.00
28/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	3201	3	3201	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
28/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	3269	3	3269	3	0.00
28/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	3235	3	3235	3	0.00
28/09/2021	R186 On 05-May-22			Bond Future	8.17	112.9553	8.1686	112.9553	0.00
28/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2091	2	2091	2	0.00
28/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1229	1	1229	1	435.00
28/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	2932	3	2932	3	0.00
28/09/2021	R186 On 05-May-22	6.73	Call	Bond Future	152	0	152	0	3,600.00
28/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2068	2	2068	2	0.00
28/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2114	2	2114	2	0.00
28/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	456	0	456	0	435.00
28/09/2021	R186 On 05-May-22	7.48	Call	Bond Future	661	1	661	1	3,600.00
28/09/2021	R186 On 05-May-22	7.48	Put	Bond Future	3452	3	3452	3	0.00
28/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1512	1	1512	1	0.00
28/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	4074	4	4074	4	0.00
28/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1545	1	1545	1	0.00
28/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2388	2	2388	2	0.00
28/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	1071	1	1071	1	4,035.00
28/09/2021	R186 On 05-May-22	6.73	Put	Bond Future	6084	6	6084	6	0.00
28/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1529	1	1529	1	0.00
28/09/2021	R186 On 04-August-22			Bond Future	8.41	108.9946	8.4073	108.9946	0.00
28/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1561	2	1561	2	0.00
28/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1544	2	1544	2	0.00
28/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1578	2	1578	2	0.00
28/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2552	2	2552	2	0.00
28/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2594	3	2594	3	0.00
28/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2573	3	2573	3	0.00
28/09/2021	R197 On 04-November-21			Bond Future	326.75	326.7508	326.7527	326.7508	1,274.00
28/09/2021	R197 On 03-February-22			Bond Future	322.25	322.2556	322.2513	322.2556	0.00
28/09/2021	R197 On 05-May-22			Bond Future	326.14	326.1095	326.1418	326.1095	0.00
28/09/2021	R197 On 04-August-22			Bond Future	321.81	321.7667	321.8085	321.7667	0.00
28/09/2021	R202 On 04-November-21			Bond Future	240.32	240.3051	240.3246	240.3051	8,374.00
28/09/2021	R202 On 03-February-22			Bond Future	238.70	238.6815	238.6966	238.6815	0.00
28/09/2021	R202 On 05-May-22			Bond Future	241.58	241.5358	241.5782	241.5358	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
28/09/2021	R202 On 04-August-22			Bond Future	240.12	240.0748	240.1246	240.0748	0.00
28/09/2021	R209 On 04-November-21			Bond Future	10.56	69.5355	10.5589	69.5355	34,219.00
28/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	8287	9	8287	9	0.00
28/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	6	0	6	0	6,000.00
28/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	432	1	432	1	0.00
28/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	8241	9	8241	9	0.00
28/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	7448	8	7448	8	0.00
28/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	8334	9	8334	9	0.00
28/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	960	1	960	1	0.00
28/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	151	0	151	0	0.00
28/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	3385	3	3385	3	3,100.00
28/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	2194	2	2194	2	9,250.00
28/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	6	0	6	0	0.00
28/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	12	0	12	0	9,000.00
28/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	6	0	6	0	0.00
28/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	6	0	6	0	0.00
28/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	1291	1	1291	1	150.00
28/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	6320	6	6320	6	0.00
28/09/2021	R209 On 03-February-22			Bond Future	10.75	70.3144	10.7453	70.3144	0.00
28/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	2998	3	2998	3	0.00
28/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	2963	3	2963	3	0.00
28/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	2928	3	2928	3	0.00
28/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1452	1	1452	1	0.00
28/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1433	1	1433	1	0.00
28/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1416	1	1416	1	0.00
28/09/2021	R209 On 05-May-22			Bond Future	10.93	67.9973	10.9315	67.9973	0.00
28/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	4224	4	4224	4	0.00
28/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	4189	4	4189	4	0.00
28/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	4153	4	4153	4	0.00
28/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1572	1	1572	1	0.00
28/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1557	1	1557	1	0.00
28/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1542	1	1542	1	0.00
28/09/2021	R209 On 04-August-22			Bond Future	11.12	68.7833	11.1239	68.7833	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
28/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	1784	2	1784	2	0.00
28/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	1743	2	1743	2	0.00
28/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	1763	2	1763	2	0.00
28/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4675	4	4675	4	0.00
28/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4710	4	4710	4	0.00
28/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4640	4	4640	4	0.00
28/09/2021	R210 On 04-November-21			Bond Future	211.36	211.5986	211.3587	211.5986	1,486.00
28/09/2021	R210 On 03-February-22			Bond Future	213.77	214.0210	213.7741	214.0210	0.00
28/09/2021	R210 On 05-May-22			Bond Future	213.50	213.7241	213.4983	213.7241	0.00
28/09/2021	R210 On 04-August-22			Bond Future	216.15	216.3703	216.1479	216.3703	0.00
28/09/2021	R212 On 04-November-21			Bond Future	175.04	175.0300	175.0386	175.0300	4,605.00
28/09/2021	R213 On 04-November-21			Bond Future	9.73	85.0799	9.7335	85.0799	10,449.00
28/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	6948	7	6948	7	0.00
28/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	6901	7	6901	7	0.00
28/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	6996	7	6996	7	0.00
28/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	12	0	12	0	0.00
28/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	11	0	11	0	0.00
28/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	11	0	11	0	0.00
28/09/2021	R213 On 03-February-22			Bond Future	9.94	86.0329	9.9438	86.0329	0.00
28/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2002	2	2002	2	0.00
28/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	1974	2	1974	2	0.00
28/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	2542	3	2542	3	0.00
28/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1080	1	1080	1	0.00
28/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	2869	3	2869	3	0.00
28/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	4137	4	4137	4	0.00
28/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	509	1	509	1	430.00
28/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	2606	3	2606	3	0.00
28/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	428	0	428	0	220.00
28/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	1465	2	1465	2	0.00
28/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2030	2	2030	2	0.00
28/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	94	0	94	0	200.00
28/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	154	0	154	0	102.00
28/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2086	2	2086	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
28/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	4408	5	4408	5	0.00
28/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	740	1	740	1	220.00
28/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1794	2	1794	2	430.00
28/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	4386	4	4386	4	0.00
28/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	813	1	813	1	430.00
28/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	6389	6	6389	6	0.00
28/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1841	2	1841	2	0.00
28/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	3000	3	3000	3	200.00
28/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	7305	7	7305	7	0.00
28/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	2427	2	2427	2	102.00
28/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1440	1	1440	1	220.00
28/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	4693	5	4693	5	0.00
28/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1296	1	1296	1	102.00
28/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1479	1	1479	1	200.00
28/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1890	2	1890	2	0.00
28/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1865	2	1865	2	0.00
28/09/2021	R213 On 05-May-22			Bond Future	10.15	83.5095	10.1486	83.5095	0.00
28/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	3905	4	3905	4	0.00
28/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	3939	4	3939	4	0.00
28/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	3871	4	3871	4	0.00
28/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1459	1	1459	1	0.00
28/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1489	1	1489	1	0.00
28/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1474	1	1474	1	0.00
28/09/2021	R213 On 04-August-22			Bond Future	10.37	84.4779	10.3664	84.4779	0.00
28/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	1812	2	1812	2	0.00
28/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	1792	2	1792	2	0.00
28/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	1773	2	1773	2	0.00
28/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	4133	4	4133	4	0.00
28/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	4195	4	4195	4	0.00
28/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	4164	4	4164	4	0.00
28/09/2021	R214 On 04-November-21			Bond Future	10.94	66.2421	10.9442	66.2421	17,657.00
28/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	7884	8	7884	8	0.00
28/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	7839	8	7839	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
28/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	7793	8	7793	8	0.00
28/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	11	0	11	0	0.00
28/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	11	0	11	0	0.00
28/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	11	0	11	0	0.00
28/09/2021	R214 On 03-February-22			Bond Future	11.13	66.9841	11.1317	66.9841	0.00
28/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	2920	3	2920	3	0.00
28/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	2885	3	2885	3	0.00
28/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	2955	3	2955	3	0.00
28/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1481	1	1481	1	0.00
28/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1462	1	1462	1	0.00
28/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1443	1	1443	1	0.00
28/09/2021	R214 On 05-May-22			Bond Future	11.31	64.4898	11.3123	64.4898	0.00
28/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	4010	4	4010	4	0.00
28/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	3976	4	3976	4	0.00
28/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	4045	4	4045	4	0.00
28/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1784	2	1784	2	0.00
28/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1768	2	1768	2	0.00
28/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1752	2	1752	2	0.00
28/09/2021	R214 On 04-August-22			Bond Future	11.50	65.2341	11.5014	65.2341	0.00
28/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	1812	2	1812	2	0.00
28/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	1791	2	1791	2	0.00
28/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	1833	2	1833	2	0.00
28/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4651	4	4651	4	0.00
28/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4686	4	4686	4	0.00
28/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4616	4	4616	4	0.00
28/09/2021	R248 On 04-November-21			Bond Future	10.89	83.7373	10.8932	83.7373	168,233.00
28/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	12190	13	12190	13	0.00
28/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	12136	13	12136	13	0.00
28/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	1	0	1	0	0.00
28/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	81	0	81	0	1,050.00
28/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	140	0	140	0	0.00
28/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	12244	13	12244	13	0.00
28/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	1073	1	1073	1	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	5371	5	5371	5	0.00
28/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	4	0	4	0	0.00
28/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1751	1	1751	1	0.00
28/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	10368	10	10368	10	0.00
28/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	4	0	4	0	0.00
28/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	4631	4	4631	4	0.00
28/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	4	0	4	0	0.00
28/09/2021	R248 On 03-February-22			Bond Future	11.08	84.6753	11.0784	84.6753	0.00
28/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	4387	5	4387	5	0.00
28/09/2021	R248 On 03-February-22	10.70	Call	Bond Future	1417	0	1417	0	1,300.00
28/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	4340	5	4340	5	0.00
28/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	4294	5	4294	5	0.00
28/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	125	0	125	0	0.00
28/09/2021	R248 On 03-February-22	10.00	Call	Bond Future	251	0	251	0	1,300.00
28/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	953	1	953	1	0.00
28/09/2021	R248 On 03-February-22	10.00	Put	Bond Future	8487	0	8487	0	0.00
28/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	5196	5	5196	5	0.00
28/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	10049	10	10049	10	0.00
28/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1589	1	1589	1	0.00
28/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1628	1	1628	1	0.00
28/09/2021	R248 On 03-February-22	10.70	Put	Bond Future	4150	0	4150	0	0.00
28/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1608	1	1608	1	0.00
28/09/2021	R248 On 05-May-22			Bond Future	11.26	81.2532	11.2568	81.2532	0.00
28/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	5547	6	5547	6	0.00
28/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	5502	6	5502	6	0.00
28/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	5457	6	5457	6	0.00
28/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1962	2	1962	2	0.00
28/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1926	2	1926	2	0.00
28/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1944	2	1944	2	0.00
28/09/2021	R248 On 04-August-22			Bond Future	11.44	82.1913	11.4439	82.1913	0.00
28/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	2411	3	2411	3	0.00
28/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	2384	3	2384	3	0.00
28/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	2356	3	2356	3	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
28/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	5540	5	5540	5	0.00
28/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	5497	5	5497	5	0.00
28/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	5453	5	5453	5	0.00