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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2021 TO: 25/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	2025 On 04-November-21			Bond Future	155.03	154.7941	155.0340	154.7941	4,840.00
25/08/2021	2025 On 03-February-22			Bond Future	155.25	155.0088	155.2500	155.0088	0.00
25/08/2021	2025 On 05-May-22			Bond Future	157.11	156.8687	157.1120	156.8687	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
25/08/2021	2025 On 04-August-22			Bond Future	157.44	157.1970	157.4429	157.1970	0.00
25/08/2021	2029 On 04-November-21			Bond Future	113.98	113.9466	113.9839	113.9466	2,964.00
25/08/2021	2029 On 03-February-22			Bond Future	115.31	115.2687	115.3054	115.2687	0.00
25/08/2021	2029 On 05-May-22			Bond Future	115.49	115.4542	115.4906	115.4542	0.00
25/08/2021	2029 On 04-August-22			Bond Future	116.92	116.8845	116.9210	116.8845	0.00
25/08/2021	2030 On 04-November-21			Bond Future	8.98	96.4362	96.5561	96.4362	97,591.00
25/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8542	8	9	8	0.00
25/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8447	8	8	8	0.00
25/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1118	1	1	1	300.00
25/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12422	12	12	12	0.00
25/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1074	1	1	1	3,250.00
25/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2695	3	3	3	0.00
25/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5211	5	5	5	29.00
25/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8495	8	8	8	0.00
25/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	323	0	0	0	300.00
25/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11594	11	12	11	0.00
25/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2339	2	2	2	29.00
25/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2882	3	3	3	0.00
25/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	869	1	1	1	9,100.00
25/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	951	1	1	1	0.00
25/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2290	2	2	2	0.00
25/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	7	0	0	0	300.00
25/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	68	0	0	0	0.00
25/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	70	0	0	0	0.00
25/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4354	4	4	4	0.00
25/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1137	1	1	1	0.00
25/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2358	2	2	2	0.00
25/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	13	0	0	0	29.00
25/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	303	0	0	0	0.00
25/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	67	0	0	0	0.00
25/08/2021	2030 On 03-February-22			Bond Future	9.17	93.5275	93.6479	93.5275	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
25/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3161	3	3	3	0.00
25/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3129	3	3	3	0.00
25/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4349	4	4	4	0.00
25/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8767	9	9	9	0.00
25/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3699	4	4	4	1,000.00
25/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3193	3	3	3	0.00
25/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2880	3	3	3	0.00
25/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	743	1	1	1	101.00
25/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1564	2	2	2	1,000.00
25/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3298	3	3	3	0.00
25/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1931	2	2	2	101.00
25/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5033	5	5	5	0.00
25/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1720	2	2	2	0.00
25/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	330	0	0	0	1,000.00
25/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1445	2	1	2	0.00
25/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1171	1	1	1	101.00
25/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1761	2	2	2	0.00
25/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1740	2	2	2	0.00
25/08/2021	2030 On 05-May-22			Bond Future	9.37	94.6283	94.7496	94.6283	0.00
25/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5487	5	5	5	0.00
25/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5451	5	5	5	0.00
25/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2774	3	3	3	0.00
25/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1694	2	2	2	1,800.00
25/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8749	9	9	9	0.00
25/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1536	1	2	1	200.00
25/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	328	0	0	0	200.00
25/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5524	5	6	5	0.00
25/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4598	5	5	5	0.00
25/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	974	1	1	1	1,073.00
25/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	619	1	1	1	1,800.00
25/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4212	4	4	4	0.00
25/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4482	5	4	5	0.00
25/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7246	7	7	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
25/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1320	1	1	1	0.00
25/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9297	9	9	9	0.00
25/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	628	1	1	1	1,800.00
25/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2878	3	3	3	1,073.00
25/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5766	6	6	6	0.00
25/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1344	1	1	1	0.00
25/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1669	2	2	2	1,073.00
25/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1332	1	1	1	200.00
25/08/2021	2030 On 04-August-22			Bond Future	9.58	91.7269	91.8493	91.7269	0.00
25/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3158	3	3	3	0.00
25/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3132	3	3	3	0.00
25/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3184	3	3	3	0.00
25/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3303	3	3	3	0.00
25/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3351	3	3	3	0.00
25/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3327	3	3	3	0.00
25/08/2021	2032 On 04-November-21			Bond Future	9.68	91.5131	91.6464	91.5131	123,319.00
25/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11283	11	11	11	0.00
25/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	880	1	1	1	700.00
25/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16562	16	17	16	0.00
25/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11233	11	11	11	0.00
25/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11183	11	11	11	0.00
25/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2307	2	2	2	700.00
25/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	33	0	0	0	0.00
25/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	700.00
25/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1408	1	1	1	0.00
25/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	35	0	0	0	0.00
25/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3036	3	3	3	0.00
25/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	34	0	0	0	0.00
25/08/2021	2032 On 03-February-22			Bond Future	9.87	92.5528	92.6868	92.5528	0.00
25/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4624	5	5	5	0.00
25/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4664	5	5	5	0.00
25/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	534	1	1	1	198.00

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25/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3486	3	3	3	0.00
25/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	843	1	1	1	97.00
25/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6811	7	7	7	0.00
25/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4267	4	4	4	0.00
25/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1882	2	2	2	210.00
25/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4584	5	5	5	0.00
25/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4544	4	5	4	0.00
25/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2416	2	2	2	0.00
25/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5540	5	6	5	0.00
25/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4991	5	5	5	0.00
25/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1778	2	2	2	400.00
25/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7624	8	8	8	0.00
25/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	636	1	1	1	210.00
25/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1248	1	1	1	210.00
25/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1079	1	1	1	97.00
25/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1531	2	2	2	400.00
25/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3533	4	4	4	0.00
25/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2797	3	3	3	198.00
25/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6451	7	6	7	0.00
25/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1414	1	1	1	0.00
25/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1367	1	1	1	198.00
25/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1398	1	1	1	0.00
25/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3396	3	3	3	0.00
25/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	779	1	1	1	400.00
25/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1945	2	2	2	97.00
25/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5303	5	5	5	0.00
25/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1383	1	1	1	0.00
25/08/2021	2032 On 05-May-22			Bond Future	10.07	89.4955	89.6305	89.4955	0.00
25/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6695	7	7	7	0.00
25/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6614	6	7	6	0.00
25/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1911	2	2	2	780.00
25/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3532	3	4	3	780.00
25/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6654	6	7	6	0.00

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25/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7270	7	7	7	0.00
25/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1251	1	1	1	780.00
25/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1418	1	1	1	0.00
25/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1430	1	1	1	0.00
25/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2928	3	3	3	0.00
25/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4785	5	5	5	0.00
25/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1406	1	1	1	0.00
25/08/2021	2032 On 04-August-22			Bond Future	10.28	90.5345	90.6707	90.5345	0.00
25/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3445	3	3	3	0.00
25/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3417	3	3	3	0.00
25/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3473	3	3	3	0.00
25/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3861	4	4	4	0.00
25/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3834	4	4	4	0.00
25/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3806	4	4	4	0.00
25/08/2021	2033 On 04-November-21			Bond Future	107.56	107.3434	107.5639	107.3434	8,979.00
25/08/2021	2033 On 03-February-22			Bond Future	108.81	108.5888	108.8109	108.5888	0.00
25/08/2021	2033 On 05-May-22			Bond Future	108.84	108.6140	108.8382	108.6140	0.00
25/08/2021	2033 On 04-August-22			Bond Future	110.19	109.9596	110.1861	109.9596	0.00
25/08/2021	2037 On 04-November-21			Bond Future	10.48	87.2253	87.4040	87.2253	120,362.00
25/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13740	14	14	14	0.00
25/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13690	14	14	14	0.00
25/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13791	14	14	14	0.00
25/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11050	11	11	11	0.00
25/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6720	7	7	7	600.00
25/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	72	0	0	0	600.00
25/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	346	0	0	0	0.00
25/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	20	0	0	0	0.00
25/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	21	0	0	0	0.00
25/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	20	0	0	0	0.00
25/08/2021	2037 On 03-February-22			Bond Future	10.67	83.9617	84.1417	83.9617	0.00
25/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6192	6	6	6	0.00

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25/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6146	6	6	6	0.00
25/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6099	6	6	6	0.00
25/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1211	1	1	1	0.00
25/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1238	1	1	1	0.00
25/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1224	1	1	1	0.00
25/08/2021	2037 On 05-May-22			Bond Future	10.86	84.9502	85.1317	84.9502	0.00
25/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7384	7	7	7	0.00
25/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7340	7	7	7	0.00
25/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7296	7	7	7	0.00
25/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1521	2	2	2	0.00
25/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1547	2	2	2	0.00
25/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1534	2	2	2	0.00
25/08/2021	2037 On 04-August-22			Bond Future	11.07	81.6797	81.8632	81.6797	0.00
25/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3628	4	4	4	0.00
25/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5312	5	5	5	0.00
25/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1619	2	2	2	50.00
25/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3599	3	4	3	0.00
25/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3569	3	4	3	0.00
25/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4666	5	5	5	0.00
25/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4601	5	5	5	0.00
25/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3181	3	3	3	50.00
25/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7899	8	8	8	0.00
25/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4633	5	5	5	50.00
25/08/2021	2038 On 04-November-21			Bond Future	119.49	119.4788	119.4866	119.4788	5,949.00
25/08/2021	2038 On 03-February-22			Bond Future	119.09	119.0861	119.0930	119.0861	0.00
25/08/2021	2038 On 05-May-22			Bond Future	120.52	120.5152	120.5215	120.5152	0.00
25/08/2021	2038 On 04-August-22			Bond Future	120.20	120.1914	120.1974	120.1914	0.00
25/08/2021	2040 On 04-November-21			Bond Future	10.59	89.4852	89.7134	89.4852	82,082.00
25/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14492	14	14	14	0.00
25/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	14386	14	14	14	0.00
25/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	14439	14	14	14	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
25/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	26	0	0	0	0.00
25/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	26	0	0	0	0.00
25/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	25	0	0	0	0.00
25/08/2021	2040 On 03-February-22			Bond Future	10.77	85.9971	86.2271	85.9971	0.00
25/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6693	6	7	6	0.00
25/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6644	6	7	6	0.00
25/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6743	7	7	7	0.00
25/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1338	1	1	1	0.00
25/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1324	1	1	1	0.00
25/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1311	1	1	1	0.00
25/08/2021	2040 On 05-May-22			Bond Future	10.96	87.0096	87.2417	87.0096	0.00
25/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7801	8	8	8	0.00
25/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7754	7	8	7	0.00
25/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	892	1	1	1	1,200.00
25/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2544	2	3	2	1,200.00
25/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	13201	13	13	13	0.00
25/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7847	8	8	8	0.00
25/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1684	2	2	2	0.00
25/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5274	5	5	5	0.00
25/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1698	2	2	2	0.00
25/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	704	1	1	1	1,200.00
25/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1712	2	2	2	0.00
25/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9261	9	9	9	0.00
25/08/2021	2040 On 04-August-22			Bond Future	11.16	83.5124	83.7470	83.5124	0.00
25/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3948	4	4	4	0.00
25/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3916	4	4	4	0.00
25/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3981	4	4	4	0.00
25/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4704	5	5	5	0.00
25/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4773	5	5	5	0.00
25/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4738	5	5	5	0.00
25/08/2021	2044 On 04-November-21			Bond Future	10.64	86.1244	86.3546	86.1244	61,798.00
25/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	14190	14	14	14	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
25/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	14138	14	14	14	0.00
25/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	14243	14	14	14	0.00
25/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	31	0	0	0	0.00
25/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	33	0	0	0	0.00
25/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	32	0	0	0	0.00
25/08/2021	2044 On 03-February-22			Bond Future	10.82	82.7233	82.9553	82.7233	0.00
25/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6702	6	7	6	0.00
25/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6653	6	7	6	0.00
25/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6603	6	7	6	0.00
25/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1392	1	1	1	0.00
25/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1378	1	1	1	0.00
25/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1363	1	1	1	0.00
25/08/2021	2044 On 05-May-22			Bond Future	11.00	83.6972	83.9315	83.6972	0.00
25/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7812	8	8	8	0.00
25/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7765	7	8	7	0.00
25/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7718	7	8	7	0.00
25/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1765	2	2	2	0.00
25/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1750	2	2	2	0.00
25/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1736	2	2	2	0.00
25/08/2021	2044 On 04-August-22			Bond Future	11.18	80.2867	80.5235	80.2867	0.00
25/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4091	4	4	4	0.00
25/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4057	4	4	4	0.00
25/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4024	4	4	4	0.00
25/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4731	5	5	5	0.00
25/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4696	5	5	5	0.00
25/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4661	5	5	5	0.00
25/08/2021	2046 On 04-November-21			Bond Future	106.73	106.7185	106.7262	106.7185	17,118.00
25/08/2021	2046 On 03-February-22			Bond Future	107.96	107.9567	107.9636	107.9567	0.00
25/08/2021	2046 On 05-May-22			Bond Future	107.38	107.3705	107.3769	107.3705	0.00
25/08/2021	2046 On 04-August-22			Bond Future	108.71	108.7009	108.7068	108.7009	0.00
25/08/2021	2050 On 04-November-21			Bond Future	110.10	110.0904	110.0978	110.0904	8,607.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	2050 On 03-February-22			Bond Future	109.40	109.3902	109.3969	109.3902	0.00
25/08/2021	2050 On 05-May-22			Bond Future	110.71	110.7030	110.7092	110.7030	0.00
25/08/2021	2050 On 04-August-22			Bond Future	110.06	110.0574	110.0631	110.0574	0.00
25/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	AL37 On 04-November-21			Index Future	809.40	809.6620	809.4020	809.6620	0.00
25/08/2021	AL37 On 03-February-22			Index Future	818.59	818.8520	818.5870	818.8520	0.00
25/08/2021	AL37 On 05-May-22			Index Future	828.21	828.4760	828.2060	828.4760	0.00
25/08/2021	AL37 On 04-August-22			Index Future	838.16	838.4370	838.1630	838.4370	0.00
25/08/2021	AL7T On 04-November-21			Index Future	927.45	926.4130	927.4530	926.4130	0.00
25/08/2021	AL7T On 03-February-22			Index Future	937.98	936.9290	937.9780	936.9290	0.00
25/08/2021	AL7T On 05-May-22			Index Future	949.00	947.9410	949.0010	947.9410	0.00
25/08/2021	AL7T On 04-August-22			Index Future	960.41	959.3380	960.4090	959.3380	0.00
25/08/2021	ALBI On 04-November-21			Index Future	817.17	816.1880	817.1670	816.1880	119.00
25/08/2021	ALBI On 03-February-22			Index Future	826.44	825.4520	826.4400	825.4520	0.00
25/08/2021	ALBI On 05-May-22			Index Future	836.15	835.1540	836.1520	835.1540	0.00
25/08/2021	ALBI On 04-August-22			Index Future	846.20	845.1950	846.2040	845.1950	0.00
25/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C035 On 28-February-35			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
25/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	C442 On 25-April-42			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
25/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2021	ES33 On 04-November-21			Bond Future	11.22	76.9003	77.0800	76.9003	350.00
25/08/2021	ES33 On 03-February-22			Bond Future	11.45	77.7927	77.9737	77.7927	0.00
25/08/2021	ES33 On 05-May-22			Bond Future	11.69	74.9490	75.1318	74.9490	0.00
25/08/2021	ES33 On 04-August-22			Bond Future	11.94	75.8303	76.0151	75.8303	0.00
25/08/2021	ES42 On 04-November-21			Bond Future	11.72	75.3642	75.5667	75.3642	4,779.00
25/08/2021	ES42 On 03-February-22			Bond Future	11.93	76.2393	76.4434	76.2393	0.00
25/08/2021	ES42 On 05-May-22			Bond Future	12.16	72.8962	73.1023	72.8962	0.00
25/08/2021	ES42 On 04-August-22			Bond Future	12.39	73.7520	73.9603	73.7520	0.00
25/08/2021	GOVI On 04-November-21			GOVI	806.97	806.0430	806.9720	806.0430	986.00
25/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	785520	78	79	78	0.00
25/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	785720	78	79	78	0.00
25/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	785620	78	79	78	0.00
25/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 03-February-22			GOVI	816.13	815.1930	816.1300	815.1930	0.00
25/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	233800	22	23	22	0.00
25/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	233900	22	23	22	0.00
25/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	233700	22	23	22	0.00
25/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 05-May-22			GOVI	825.72	824.7740	825.7210	824.7740	0.00
25/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	374810	37	37	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	374910	37	37	37	0.00
25/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	374710	37	37	37	0.00
25/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 04-August-22			GOVI	835.65	834.6900	835.6470	834.6900	0.00
25/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	163770	15	16	15	0.00
25/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	163870	15	16	15	0.00
25/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	163670	15	16	15	0.00
25/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
25/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
25/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2021	IGOV On 04-November-21			Index Future	294.43	294.3140	294.4280	294.3140	475.00
25/08/2021	IGOV On 03-February-22			Index Future	297.84	297.7270	297.8420	297.7270	0.00
25/08/2021	IGOV On 05-May-22			Index Future	301.41	301.2980	301.4130	301.2980	0.00
25/08/2021	IGOV On 04-August-22			Index Future	305.11	304.9900	305.1070	304.9900	0.00
25/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
25/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
25/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
25/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
25/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.70	96.2950	96.3050	96.2950	30,000.00
25/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.74	96.2550	96.2650	96.2550	0.00
25/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2300	96.2400	96.2300	0.00
25/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1350	96.1450	96.1350	0.00
25/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.0900	96.1000	96.0900	0.00
25/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.06	95.9500	95.9400	95.9500	0.00
25/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.09	95.8700	95.9100	95.8700	0.00
25/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.45	95.5550	95.5550	95.5550	472.00
25/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.72	95.2800	95.2800	95.2800	0.00
25/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.99	95.0300	95.0100	95.0300	68.00
25/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.20	94.8050	94.8050	94.8050	0.00
25/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.5250	94.5250	94.5250	0.00
25/08/2021	R023 On 04-November-21			Bond Future	5.03	104.8378	104.8800	104.8378	14,628.00
25/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	124	0	0	0	0.00
25/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	118	0	0	0	0.00
25/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	113	0	0	0	0.00
25/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	285	0	0	0	0.00
25/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	278	0	0	0	0.00
25/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	271	0	0	0	0.00
25/08/2021	R023 On 03-February-22			Bond Future	5.16	106.0285	106.0701	106.0285	0.00
25/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	215	0	0	0	0.00
25/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	210	0	0	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
25/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	220	0	0	0	0.00
25/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	302	0	0	0	0.00
25/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	312	0	0	0	0.00
25/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	307	0	0	0	0.00
25/08/2021	R023 On 05-May-22			Bond Future	5.28	103.3655	103.4070	103.3655	0.00
25/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	882	1	1	1	0.00
25/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	876	1	1	1	0.00
25/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	889	1	1	1	0.00
25/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	79	0	0	0	0.00
25/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	81	0	0	0	0.00
25/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	80	0	0	0	0.00
25/08/2021	R023 On 04-August-22			Bond Future	5.47	104.5912	104.6333	104.5912	0.00
25/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	460	0	0	0	0.00
25/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	456	0	0	0	0.00
25/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	464	0	0	0	0.00
25/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	142	0	0	0	0.00
25/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	144	0	0	0	0.00
25/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	143	0	0	0	0.00
25/08/2021	R035 On 04-November-21			Bond Future	10.25	91.6724	91.8512	91.6724	77,110.00
25/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13518	13	14	13	0.00
25/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9410	9	9	9	0.00
25/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1967	2	2	2	782.00
25/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19907	20	20	20	0.00
25/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13466	13	13	13	0.00
25/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6439	6	6	6	0.00
25/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2070	0	2	0	150.00
25/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13570	13	14	13	0.00
25/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5805	6	6	6	0.00
25/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1612	2	2	2	400.00
25/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3526	3	4	3	400.00
25/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3436	3	3	3	0.00
25/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1581	2	2	2	350.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1117	1	1	1	350.00
25/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2493	3	2	3	0.00
25/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	386	0	0	0	350.00
25/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1079	1	1	1	0.00
25/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2456	3	2	3	0.00
25/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	479	1	0	1	782.00
25/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2072	2	2	2	0.00
25/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	22	0	0	0	0.00
25/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	132	0	0	0	782.00
25/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1975	0	2	0	0.00
25/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	24	0	0	0	0.00
25/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
25/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	23	0	0	0	0.00
25/08/2021	R035 On 03-February-22			Bond Future	10.44	92.7135	92.8936	92.7135	0.00
25/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6190	6	6	6	0.00
25/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5326	5	5	5	0.00
25/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	961	1	1	1	683.00
25/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1885	2	2	2	280.00
25/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9273	9	9	9	0.00
25/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6144	6	6	6	0.00
25/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6098	6	6	6	0.00
25/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6894	7	7	7	0.00
25/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3672	4	4	4	0.00
25/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8536	8	9	8	0.00
25/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5237	5	5	5	0.00
25/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6377	6	6	6	0.00
25/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2348	2	2	2	200.00
25/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2627	3	3	3	1,600.00
25/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1426	1	1	1	200.00
25/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3523	3	4	3	0.00
25/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5595	5	6	5	0.00
25/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2453	3	2	3	200.00
25/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4911	5	5	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
25/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1518	2	2	2	1,600.00
25/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3235	3	3	3	0.00
25/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1186	1	1	1	200.00
25/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3548	4	4	4	0.00
25/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	733	1	1	1	280.00
25/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1054	1	1	1	683.00
25/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1265	1	1	1	0.00
25/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1252	1	1	1	0.00
25/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	626	1	1	1	1,800.00
25/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1551	2	2	2	280.00
25/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4150	4	4	4	0.00
25/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1423	2	1	2	200.00
25/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1238	1	1	1	0.00
25/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2348	2	2	2	683.00
25/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5969	6	6	6	0.00
25/08/2021	R035 On 05-May-22			Bond Future	10.64	89.3264	89.5081	89.3264	0.00
25/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7546	7	8	7	0.00
25/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7502	7	8	7	0.00
25/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7458	7	7	7	0.00
25/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1513	2	2	2	0.00
25/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1500	2	1	2	0.00
25/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1487	2	1	2	0.00
25/08/2021	R035 On 04-August-22			Bond Future	10.84	90.3607	90.5443	90.3607	0.00
25/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3793	4	4	4	0.00
25/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5078	5	5	5	0.00
25/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3762	4	4	4	0.00
25/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3732	4	4	4	0.00
25/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3495	3	3	3	0.00
25/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1560	2	2	2	100.00
25/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4743	5	5	5	100.00
25/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8014	8	8	8	0.00
25/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4483	5	4	5	0.00
25/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3339	3	3	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4451	5	4	5	0.00
25/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4419	4	4	4	0.00
25/08/2021	R186 On 04-November-21			Bond Future	7.45	116.8299	116.8100	116.8299	65,520.00
25/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3223	3	3	3	0.00
25/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5829	6	6	6	0.00
25/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3186	3	3	3	0.00
25/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3149	3	3	3	0.00
25/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2059	2	2	2	0.00
25/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	299	0	0	0	0.00
25/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	292	0	0	0	0.00
25/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	53	0	0	0	15,177.00
25/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	285	0	0	0	0.00
25/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	620	1	1	1	15,177.00
25/08/2021	R186 On 03-February-22			Bond Future	7.64	112.8752	112.8541	112.8752	0.00
25/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1014	1	1	1	0.00
25/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	998	1	1	1	0.00
25/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1030	1	1	1	0.00
25/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2481	2	2	2	0.00
25/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2535	3	3	3	0.00
25/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2508	3	3	3	0.00
25/08/2021	R186 On 05-May-22			Bond Future	7.83	114.2035	114.1815	114.2035	0.00
25/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3188	3	3	3	0.00
25/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2128	2	2	2	435.00
25/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4137	4	4	4	0.00
25/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3161	3	3	3	0.00
25/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3215	3	3	3	0.00
25/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1034	1	1	1	435.00
25/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1269	1	1	1	0.00
25/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3308	3	3	3	0.00
25/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1293	1	1	1	0.00
25/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1942	2	2	2	0.00
25/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	932	1	1	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1281	1	1	1	0.00
25/08/2021	R186 On 04-August-22			Bond Future	8.05	110.2606	110.2378	110.2606	0.00
25/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2480	2	2	2	0.00
25/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2459	2	2	2	0.00
25/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2501	2	3	2	0.00
25/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2115	2	2	2	0.00
25/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2149	2	2	2	0.00
25/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2132	2	2	2	0.00
25/08/2021	R197 On 04-November-21			Bond Future	326.24	326.2979	326.2397	326.2979	1,274.00
25/08/2021	R197 On 03-February-22			Bond Future	321.80	321.8644	321.8026	321.8644	0.00
25/08/2021	R197 On 05-May-22			Bond Future	325.66	325.7271	325.6628	325.7271	0.00
25/08/2021	R197 On 04-August-22			Bond Future	321.32	321.3887	321.3224	321.3887	0.00
25/08/2021	R202 On 04-November-21			Bond Future	237.85	237.8371	237.8482	237.8371	8,324.00
25/08/2021	R202 On 03-February-22			Bond Future	236.24	236.2308	236.2400	236.2308	0.00
25/08/2021	R202 On 05-May-22			Bond Future	239.07	239.0656	239.0735	239.0656	0.00
25/08/2021	R202 On 04-August-22			Bond Future	237.59	237.5794	237.5865	237.5794	0.00
25/08/2021	R209 On 04-November-21			Bond Future	10.22	70.9065	71.0899	70.9065	37,855.00
25/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10265	10	10	10	0.00
25/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	293	0	0	0	6,000.00
25/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	1820	0	2	0	0.00
25/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10219	10	10	10	0.00
25/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9438	9	9	9	0.00
25/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10310	10	10	10	0.00
25/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2676	3	3	3	0.00
25/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1136	1	1	1	0.00
25/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2429	3	2	3	3,100.00
25/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1640	0	2	0	2,000.00
25/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	40	0	0	0	0.00
25/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	60	0	0	0	9,000.00
25/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	41	0	0	0	0.00
25/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	42	0	0	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
25/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1065	1	1	1	7,400.00
25/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4664	5	5	5	0.00
25/08/2021	R209 On 03-February-22			Bond Future	10.39	71.7120	71.8969	71.7120	0.00
25/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4765	5	5	5	0.00
25/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4725	5	5	5	0.00
25/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4686	5	5	5	0.00
25/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1233	1	1	1	0.00
25/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1220	1	1	1	0.00
25/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1207	1	1	1	0.00
25/08/2021	R209 On 05-May-22			Bond Future	10.56	69.4147	69.6012	69.4147	0.00
25/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6128	6	6	6	0.00
25/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6090	6	6	6	0.00
25/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6052	6	6	6	0.00
25/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1476	1	1	1	0.00
25/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1464	1	1	1	0.00
25/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1452	1	1	1	0.00
25/08/2021	R209 On 04-August-22			Bond Future	10.74	70.2188	70.4073	70.2188	0.00
25/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3122	3	3	3	0.00
25/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3070	3	3	3	0.00
25/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3096	3	3	3	0.00
25/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3990	4	4	4	0.00
25/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4019	4	4	4	0.00
25/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3961	4	4	4	0.00
25/08/2021	R210 On 04-November-21			Bond Future	210.74	210.7483	210.7387	210.7483	1,486.00
25/08/2021	R210 On 03-February-22			Bond Future	213.18	213.1937	213.1819	213.1937	0.00
25/08/2021	R210 On 05-May-22			Bond Future	212.89	212.8992	212.8861	212.8992	0.00
25/08/2021	R210 On 04-August-22			Bond Future	215.52	215.5369	215.5230	215.5369	0.00
25/08/2021	R212 On 04-November-21			Bond Future	174.94	174.9785	174.9392	174.9785	1,025.00
25/08/2021	R213 On 04-November-21			Bond Future	9.34	86.8442	86.9920	86.8442	9,684.00
25/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9138	9	9	9	0.00
25/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9091	9	9	9	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
25/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9184	9	9	9	0.00
25/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	56	0	0	0	0.00
25/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	55	0	0	0	0.00
25/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	54	0	0	0	0.00
25/08/2021	R213 On 03-February-22			Bond Future	9.53	87.8306	87.9791	87.8306	0.00
25/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3806	4	4	4	0.00
25/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3771	4	4	4	0.00
25/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4465	4	4	4	0.00
25/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2550	2	3	2	0.00
25/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4846	5	5	5	0.00
25/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3095	3	3	3	0.00
25/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6242	6	6	6	0.00
25/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1626	2	2	2	430.00
25/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4540	4	5	4	0.00
25/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1471	1	1	1	220.00
25/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3841	4	4	4	0.00
25/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	596	1	1	1	200.00
25/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	828	1	1	1	102.00
25/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3912	4	4	4	0.00
25/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6530	6	7	6	0.00
25/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	678	1	1	1	220.00
25/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1436	2	1	2	430.00
25/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3319	3	3	3	0.00
25/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	734	1	1	1	430.00
25/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4879	5	5	5	0.00
25/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1469	2	1	2	0.00
25/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2287	2	2	2	200.00
25/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5623	6	6	6	0.00
25/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1190	1	1	1	220.00
25/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3552	4	4	4	0.00
25/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1874	2	2	2	102.00
25/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1089	1	1	1	102.00
25/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1217	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1502	2	2	2	0.00
25/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1486	2	1	2	0.00
25/08/2021	R213 On 05-May-22			Bond Future	9.72	85.3319	85.4818	85.3319	0.00
25/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5916	6	6	6	0.00
25/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5953	6	6	6	0.00
25/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5879	6	6	6	0.00
25/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1271	1	1	1	0.00
25/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1293	1	1	1	0.00
25/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1282	1	1	1	0.00
25/08/2021	R213 On 04-August-22			Bond Future	9.92	86.3240	86.4754	86.3240	0.00
25/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3228	3	3	3	0.00
25/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3202	3	3	3	0.00
25/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3177	3	3	3	0.00
25/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3320	3	3	3	0.00
25/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3370	3	3	3	0.00
25/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3345	3	3	3	0.00
25/08/2021	R214 On 04-November-21			Bond Future	10.61	67.5939	67.7794	67.5939	18,091.00
25/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9889	10	10	10	0.00
25/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9844	10	10	10	0.00
25/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9799	10	10	10	0.00
25/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	57	0	0	0	0.00
25/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	55	0	0	0	0.00
25/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	56	0	0	0	0.00
25/08/2021	R214 On 03-February-22			Bond Future	10.78	68.3615	68.5485	68.3615	0.00
25/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4780	5	5	5	0.00
25/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4741	5	5	5	0.00
25/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4820	5	5	5	0.00
25/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1343	1	1	1	0.00
25/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1329	1	1	1	0.00
25/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1315	1	1	1	0.00
25/08/2021	R214 On 05-May-22			Bond Future	10.95	65.8862	66.0751	65.8862	0.00
25/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5836	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5799	6	6	6	0.00
25/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5874	6	6	6	0.00
25/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1595	2	2	2	0.00
25/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1582	2	2	2	0.00
25/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1569	2	2	2	0.00
25/08/2021	R214 On 04-August-22			Bond Future	11.12	66.6482	66.8390	66.6482	0.00
25/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3188	3	3	3	0.00
25/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3161	3	3	3	0.00
25/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3216	3	3	3	0.00
25/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3992	4	4	4	0.00
25/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4021	4	4	4	0.00
25/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3963	4	4	4	0.00
25/08/2021	R248 On 04-November-21			Bond Future	10.57	85.3940	85.5913	85.3940	167,793.00
25/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14611	14	15	14	0.00
25/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14558	14	15	14	0.00
25/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1304	1	1	1	0.00
25/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	145	0	0	0	0.00
25/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1031	1	1	1	1,050.00
25/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3224	3	3	3	1,050.00
25/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14664	14	15	14	0.00
25/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	31	0	0	0	0.00
25/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1509	2	2	2	0.00
25/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3928	4	4	4	0.00
25/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8118	8	8	8	0.00
25/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	33	0	0	0	0.00
25/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3401	4	3	4	0.00
25/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	32	0	0	0	0.00
25/08/2021	R248 On 03-February-22			Bond Future	10.74	86.3638	86.5626	86.3638	0.00
25/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6644	7	7	7	0.00
25/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6593	7	7	7	0.00
25/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	657	1	1	1	1,300.00
25/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6542	7	7	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
25/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2365	2	2	2	1,300.00
25/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8147	8	8	8	0.00
25/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4175	4	4	4	0.00
25/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1411	2	1	2	0.00
25/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1442	2	1	2	0.00
25/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1427	2	1	2	0.00
25/08/2021	R248 On 05-May-22			Bond Future	10.91	82.9651	83.1657	82.9651	0.00
25/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7835	8	8	8	0.00
25/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7787	8	8	8	0.00
25/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7739	8	8	8	0.00
25/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1788	2	2	2	0.00
25/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1759	2	2	2	0.00
25/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1774	2	2	2	0.00
25/08/2021	R248 On 04-August-22			Bond Future	11.08	83.9249	84.1276	83.9249	0.00
25/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4225	4	4	4	0.00
25/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4190	4	4	4	0.00
25/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4155	4	4	4	0.00
25/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4855	5	5	5	0.00
25/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4819	5	5	5	0.00
25/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4782	5	5	5	0.00