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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/08/2021 TO: 30/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	2025 On 04-November-21			Bond Future	155.13	155.1765	155.1295	155.1765	4,840.00
30/08/2021	2025 On 03-February-22			Bond Future	155.35	155.3932	155.3451	155.3932	0.00
30/08/2021	2025 On 05-May-22			Bond Future	157.21	157.2564	157.2075	157.2564	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
30/08/2021	2025 On 04-August-22			Bond Future	157.54	157.5883	157.5388	157.5883	0.00
30/08/2021	2029 On 04-November-21			Bond Future	114.11	114.0219	114.1071	114.0219	2,964.00
30/08/2021	2029 On 03-February-22			Bond Future	115.43	115.3432	115.4290	115.3432	0.00
30/08/2021	2029 On 05-May-22			Bond Future	115.62	115.5286	115.6152	115.5286	0.00
30/08/2021	2029 On 04-August-22			Bond Future	117.05	116.9592	117.0467	116.9592	0.00
30/08/2021	2030 On 04-November-21			Bond Future	8.89	96.7791	97.0772	96.7791	98,011.00
30/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	9037	9	9	9	0.00
30/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8941	9	9	9	0.00
30/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1279	1	1	1	300.00
30/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12940	13	13	13	0.00
30/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1230	1	1	1	3,250.00
30/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	3002	3	3	3	0.00
30/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5641	5	6	5	29.00
30/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8989	9	9	9	0.00
30/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	377	0	0	0	300.00
30/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	12109	12	12	12	0.00
30/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2620	2	3	2	29.00
30/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	3202	3	3	3	0.00
30/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	669	1	1	1	9,100.00
30/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	738	1	1	1	0.00
30/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	1930	2	2	2	0.00
30/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	4	0	0	0	300.00
30/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	42	0	0	0	0.00
30/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	43	0	0	0	0.00
30/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	3887	4	4	4	0.00
30/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	897	1	1	1	0.00
30/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	1993	2	2	2	0.00
30/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	7	0	0	0	29.00
30/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	212	0	0	0	0.00
30/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	41	0	0	0	0.00
30/08/2021	2030 On 03-February-22			Bond Future	9.07	93.8728	94.1740	93.8728	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
30/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3454	3	3	3	0.00
30/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3420	3	3	3	0.00
30/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4699	4	5	4	0.00
30/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	9228	9	9	9	0.00
30/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	4019	4	4	4	1,000.00
30/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3488	3	3	3	0.00
30/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	3156	3	3	3	0.00
30/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	846	1	1	1	101.00
30/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1745	2	2	2	1,000.00
30/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	2953	3	3	3	0.00
30/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	1681	2	2	2	101.00
30/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	4609	5	5	5	0.00
30/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1488	2	1	2	0.00
30/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	266	0	0	0	1,000.00
30/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1240	1	1	1	0.00
30/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	994	1	1	1	101.00
30/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1525	2	2	2	0.00
30/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1507	2	2	2	0.00
30/08/2021	2030 On 05-May-22			Bond Future	9.27	94.9768	95.2814	94.9768	0.00
30/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5855	6	6	6	0.00
30/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5818	6	6	6	0.00
30/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	3025	3	3	3	0.00
30/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1874	2	2	2	1,800.00
30/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	9192	9	9	9	0.00
30/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1704	2	2	2	200.00
30/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	375	0	0	0	200.00
30/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5893	6	6	6	0.00
30/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4936	5	5	5	0.00
30/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	1093	1	1	1	1,073.00
30/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	700	1	1	1	1,800.00
30/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	3860	4	4	4	0.00
30/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4118	4	4	4	0.00
30/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	6796	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
30/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1157	1	1	1	0.00
30/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	8812	9	9	9	0.00
30/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	539	1	1	1	1,800.00
30/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2597	3	3	3	1,073.00
30/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5353	6	5	6	0.00
30/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1179	1	1	1	0.00
30/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1475	2	1	2	1,073.00
30/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1168	1	1	1	200.00
30/08/2021	2030 On 04-August-22			Bond Future	9.48	92.0792	92.3874	92.0792	0.00
30/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3416	3	3	3	0.00
30/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3389	3	3	3	0.00
30/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3443	3	3	3	0.00
30/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3024	3	3	3	0.00
30/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3069	3	3	3	0.00
30/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3047	3	3	3	0.00
30/08/2021	2032 On 04-November-21			Bond Future	9.56	92.0801	92.4082	92.0801	123,269.00
30/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	12029	12	12	12	0.00
30/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	1088	1	1	1	700.00
30/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	17323	17	17	17	0.00
30/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11928	12	12	12	0.00
30/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2718	3	3	3	700.00
30/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11978	12	12	12	0.00
30/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	17	0	0	0	0.00
30/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
30/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1057	1	1	1	0.00
30/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	18	0	0	0	0.00
30/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	2483	3	2	3	0.00
30/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	18	0	0	0	0.00
30/08/2021	2032 On 03-February-22			Bond Future	9.74	93.1249	93.4563	93.1249	0.00
30/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	5140	5	5	5	0.00
30/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	5182	5	5	5	0.00
30/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	655	1	1	1	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3930	4	4	4	0.00
30/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	1015	1	1	1	97.00
30/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	7420	7	7	7	0.00
30/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4763	5	5	5	0.00
30/08/2021	2032 On 03-February-22	9.57	Call	Bond Future	2041	0	2	0	1,050.00
30/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	2184	2	2	2	210.00
30/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	5055	5	5	5	0.00
30/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	6100	6	6	6	0.00
30/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	5097	5	5	5	0.00
30/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2771	3	3	3	0.00
30/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	2069	2	2	2	400.00
30/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	8257	8	8	8	0.00
30/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	5526	5	6	5	0.00
30/08/2021	2032 On 03-February-22	10.65	Call	Bond Future	6056	0	6	0	0.00
30/08/2021	2032 On 03-February-22	9.67	Call	Bond Future	2332	0	2	0	0.00
30/08/2021	2032 On 03-February-22	10.65	Put	Bond Future	880	0	1	0	1,050.00
30/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1014	1	1	1	210.00
30/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	499	1	0	1	210.00
30/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2383	3	2	3	198.00
30/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	5802	6	6	6	0.00
30/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1142	1	1	1	0.00
30/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	870	1	1	1	97.00
30/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1257	1	1	1	400.00
30/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3055	3	3	3	0.00
30/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1156	1	1	1	0.00
30/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1115	1	1	1	198.00
30/08/2021	2032 On 03-February-22	9.67	Put	Bond Future	2777	0	3	0	1,050.00
30/08/2021	2032 On 03-February-22	9.57	Put	Bond Future	3086	0	3	0	0.00
30/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	2929	3	3	3	0.00
30/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	618	1	1	1	400.00
30/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	1620	2	2	2	97.00
30/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	4706	5	5	5	0.00
30/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1129	1	1	1	0.00

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30/08/2021	2032 On 05-May-22			Bond Future	9.94	90.0734	90.4085	90.0734	0.00
30/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	7261	7	7	7	0.00
30/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	7176	7	7	7	0.00
30/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3941	4	4	4	780.00
30/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	2187	2	2	2	780.00
30/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	7218	7	7	7	0.00
30/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7855	8	8	8	0.00
30/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1057	1	1	1	780.00
30/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1204	1	1	1	0.00
30/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1215	1	1	1	0.00
30/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2559	3	3	3	0.00
30/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4283	5	4	5	0.00
30/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1194	1	1	1	0.00
30/08/2021	2032 On 04-August-22			Bond Future	10.14	91.1189	91.4581	91.1189	0.00
30/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3828	4	4	4	0.00
30/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3798	4	4	4	0.00
30/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3858	4	4	4	0.00
30/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3455	4	3	4	0.00
30/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3429	4	3	4	0.00
30/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3403	4	3	4	0.00
30/08/2021	2033 On 04-November-21			Bond Future	108.17	107.9457	108.1704	107.9457	8,979.00
30/08/2021	2033 On 03-February-22			Bond Future	109.42	109.1965	109.4234	109.1965	0.00
30/08/2021	2033 On 05-May-22			Bond Future	109.46	109.2280	109.4574	109.2280	0.00
30/08/2021	2033 On 04-August-22			Bond Future	110.81	110.5805	110.8127	110.5805	0.00
30/08/2021	2037 On 04-November-21			Bond Future	10.35	87.8458	88.2766	87.8458	121,563.00
30/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	14603	14	15	14	0.00
30/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	14552	14	15	14	0.00
30/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	14654	14	15	14	0.00
30/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	11890	11	12	11	0.00
30/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	7468	7	7	7	600.00
30/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	40	0	0	0	600.00

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30/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	221	0	0	0	0.00
30/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	10	0	0	0	0.00
30/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	10	0	0	0	0.00
30/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	10	0	0	0	0.00
30/08/2021	2037 On 03-February-22			Bond Future	10.53	84.5880	85.0234	84.5880	0.00
30/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6837	7	7	7	0.00
30/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6788	6	7	6	0.00
30/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	6740	6	7	6	0.00
30/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	975	1	1	1	0.00
30/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	997	1	1	1	0.00
30/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	986	1	1	1	0.00
30/08/2021	2037 On 05-May-22			Bond Future	10.72	85.5829	86.0234	85.5829	0.00
30/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	8038	8	8	8	0.00
30/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7992	8	8	8	0.00
30/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7947	8	8	8	0.00
30/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1284	1	1	1	0.00
30/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1306	1	1	1	0.00
30/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1295	1	1	1	0.00
30/08/2021	2037 On 04-August-22			Bond Future	10.92	82.3197	82.7654	82.3197	0.00
30/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	4054	4	4	4	0.00
30/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5844	6	6	6	0.00
30/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1866	2	2	2	50.00
30/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	4022	4	4	4	0.00
30/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3990	4	4	4	0.00
30/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4185	4	4	4	0.00
30/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4124	4	4	4	0.00
30/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	2811	3	3	3	50.00
30/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	7243	8	7	8	0.00
30/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4154	4	4	4	50.00
30/08/2021	2038 On 04-November-21			Bond Future	120.60	120.7451	120.5968	120.7451	5,949.00
30/08/2021	2038 On 03-February-22			Bond Future	120.21	120.3653	120.2149	120.3653	0.00
30/08/2021	2038 On 05-May-22			Bond Future	121.66	121.8085	121.6562	121.8085	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
30/08/2021	2038 On 04-August-22			Bond Future	121.35	121.4999	121.3455	121.4999	0.00
30/08/2021	2040 On 04-November-21			Bond Future	10.44	90.2633	90.8412	90.2633	82,062.00
30/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	15606	15	16	15	0.00
30/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	15499	15	15	15	0.00
30/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	15553	15	16	15	0.00
30/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	12	0	0	0	0.00
30/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	12	0	0	0	0.00
30/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	11	0	0	0	0.00
30/08/2021	2040 On 03-February-22			Bond Future	10.61	86.7826	87.3669	86.7826	0.00
30/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	7538	7	8	7	0.00
30/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	7486	7	7	7	0.00
30/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	7590	7	8	7	0.00
30/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1041	1	1	1	0.00
30/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1029	1	1	1	0.00
30/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1018	1	1	1	0.00
30/08/2021	2040 On 05-May-22			Bond Future	10.79	87.8034	88.3943	87.8034	0.00
30/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	8650	8	9	8	0.00
30/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	8601	8	9	8	0.00
30/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	1110	1	1	1	1,200.00
30/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	3003	3	3	3	1,200.00
30/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	14211	14	14	14	0.00
30/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	8698	8	9	8	0.00
30/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1382	2	1	2	0.00
30/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	4581	5	5	5	0.00
30/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1394	2	1	2	0.00
30/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	562	1	1	1	1,200.00
30/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1406	2	1	2	0.00
30/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	8326	9	8	9	0.00
30/08/2021	2040 On 04-August-22			Bond Future	10.98	84.3154	84.9134	84.3154	0.00
30/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	4521	4	5	4	0.00
30/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	4486	4	4	4	0.00
30/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	4556	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4113	4	4	4	0.00
30/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4176	4	4	4	0.00
30/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4144	4	4	4	0.00
30/08/2021	2044 On 04-November-21			Bond Future	10.49	86.8753	87.5021	86.8753	60,562.00
30/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	15321	15	15	15	0.00
30/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	15268	15	15	15	0.00
30/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	15374	15	15	15	0.00
30/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	14	0	0	0	0.00
30/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	15	0	0	0	0.00
30/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	15	0	0	0	0.00
30/08/2021	2044 On 03-February-22			Bond Future	10.66	83.4813	84.1150	83.4813	0.00
30/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	7559	7	8	7	0.00
30/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	7507	7	8	7	0.00
30/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	7455	7	7	7	0.00
30/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1084	1	1	1	0.00
30/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1072	1	1	1	0.00
30/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1060	1	1	1	0.00
30/08/2021	2044 On 05-May-22			Bond Future	10.83	84.4634	85.1042	84.4634	0.00
30/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	8674	8	9	8	0.00
30/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	8625	8	9	8	0.00
30/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	8576	8	9	8	0.00
30/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1450	2	1	2	0.00
30/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1437	2	1	2	0.00
30/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1425	2	1	2	0.00
30/08/2021	2044 On 04-August-22			Bond Future	11.01	81.0617	81.7103	81.0617	0.00
30/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4685	4	5	4	0.00
30/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	4648	4	5	4	0.00
30/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	4612	4	5	4	0.00
30/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4133	4	4	4	0.00
30/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4101	4	4	4	0.00
30/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4069	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	2046 On 04-November-21			Bond Future	108.11	108.0980	108.1065	108.0980	17,210.00
30/08/2021	2046 On 03-February-22			Bond Future	109.36	109.3506	109.3591	109.3506	0.00
30/08/2021	2046 On 05-May-22			Bond Future	108.79	108.7802	108.7884	108.7802	0.00
30/08/2021	2046 On 04-August-22			Bond Future	110.14	110.1273	110.1356	110.1273	0.00
30/08/2021	2050 On 04-November-21			Bond Future	111.66	111.4408	111.6573	111.4408	8,607.00
30/08/2021	2050 On 03-February-22			Bond Future	110.97	110.7547	110.9732	110.7547	0.00
30/08/2021	2050 On 05-May-22			Bond Future	112.30	112.0828	112.3039	112.0828	0.00
30/08/2021	2050 On 04-August-22			Bond Future	111.68	111.4534	111.6771	111.4534	0.00
30/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	AL37 On 04-November-21			Index Future	810.22	809.3710	810.2210	809.3710	0.00
30/08/2021	AL37 On 03-February-22			Index Future	819.40	818.5500	819.4030	818.5500	0.00
30/08/2021	AL37 On 05-May-22			Index Future	829.03	828.1660	829.0250	828.1660	0.00
30/08/2021	AL37 On 04-August-22			Index Future	838.99	838.1200	838.9860	838.1200	0.00
30/08/2021	AL7T On 04-November-21			Index Future	933.79	930.5220	933.7910	930.5220	0.00
30/08/2021	AL7T On 03-February-22			Index Future	944.37	941.0760	944.3740	941.0760	0.00
30/08/2021	AL7T On 05-May-22			Index Future	955.46	952.1310	955.4630	952.1310	0.00
30/08/2021	AL7T On 04-August-22			Index Future	966.94	963.5750	966.9430	963.5750	0.00
30/08/2021	ALBI On 04-November-21			Index Future	823.74	820.0820	823.7350	820.0820	119.00
30/08/2021	ALBI On 03-February-22			Index Future	833.07	829.3830	833.0700	829.3830	0.00
30/08/2021	ALBI On 05-May-22			Index Future	842.85	839.1270	842.8520	839.1270	0.00
30/08/2021	ALBI On 04-August-22			Index Future	852.98	849.2120	852.9790	849.2120	0.00
30/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C007 On 31-January-37			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
30/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2021	ES33 On 04-November-21			Bond Future	11.07	77.4399	77.8435	77.4399	350.00
30/08/2021	ES33 On 03-February-22			Bond Future	11.31	78.3373	78.7455	78.3373	0.00
30/08/2021	ES33 On 05-May-22			Bond Future	11.54	75.4995	75.9123	75.4995	0.00
30/08/2021	ES33 On 04-August-22			Bond Future	11.78	76.3872	76.8052	76.3872	0.00
30/08/2021	ES42 On 04-November-21			Bond Future	11.56	76.0085	76.5354	76.0085	4,779.00
30/08/2021	ES42 On 03-February-22			Bond Future	11.77	76.8899	77.4226	76.8899	0.00
30/08/2021	ES42 On 05-May-22			Bond Future	11.99	73.5538	74.0928	73.5538	0.00
30/08/2021	ES42 On 04-August-22			Bond Future	12.21	74.4173	74.9629	74.4173	0.00
30/08/2021	GOVI On 04-November-21			GOVI	813.33	809.8030	813.3280	809.8030	986.00
30/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	849080	81	85	81	0.00
30/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	849280	81	85	81	0.00
30/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	849180	81	85	81	0.00
30/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22			GOVI	822.55	818.9880	822.5460	818.9880	0.00
30/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	297960	26	30	26	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
30/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	298060	26	30	26	0.00
30/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	297860	26	30	26	0.00
30/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22			GOVI	832.20	828.6090	832.2040	828.6090	0.00
30/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	439640	40	44	40	0.00
30/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	439740	40	44	40	0.00
30/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	439540	40	44	40	0.00
30/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22			GOVI	842.20	838.5680	842.2030	838.5680	0.00
30/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	229330	19	23	19	0.00
30/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	229430	19	23	19	0.00
30/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	229230	19	23	19	0.00
30/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2021	IGOV On 04-November-21			Index Future	296.30	296.1710	296.3020	296.1710	475.00
30/08/2021	IGOV On 03-February-22			Index Future	299.73	299.6030	299.7330	299.6030	0.00
30/08/2021	IGOV On 05-May-22			Index Future	303.32	303.1940	303.3240	303.1940	0.00
30/08/2021	IGOV On 04-August-22			Index Future	307.04	306.9090	307.0400	306.9090	0.00
30/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
30/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
30/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
30/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
30/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	30,000.00
30/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2850	96.2750	96.2850	0.00
30/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2600	96.2700	96.2600	0.00
30/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1750	96.1650	96.1750	0.00
30/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.86	96.1200	96.1400	96.1200	0.00
30/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.01	95.9800	95.9900	95.9800	0.00
30/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.05	95.9500	95.9500	95.9500	0.00
30/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.43	95.5650	95.5750	95.5650	472.00
30/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.67	95.3000	95.3300	95.3000	0.00
30/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.96	95.0100	95.0400	95.0100	68.00
30/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.18	94.8050	94.8250	94.8050	0.00
30/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.46	94.5150	94.5450	94.5150	0.00
30/08/2021	R023 On 04-November-21			Bond Future	5.01	104.8687	104.9148	104.8687	14,628.00
30/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	131	0	0	0	0.00
30/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	125	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
30/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	119	0	0	0	0.00
30/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	257	0	0	0	0.00
30/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	250	0	0	0	0.00
30/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	243	0	0	0	0.00
30/08/2021	R023 On 03-February-22			Bond Future	5.13	106.0581	106.1044	106.0581	0.00
30/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	227	0	0	0	0.00
30/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	221	0	0	0	0.00
30/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	232	0	0	0	0.00
30/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	280	0	0	0	0.00
30/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	289	0	0	0	0.00
30/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	285	0	0	0	0.00
30/08/2021	R023 On 05-May-22			Bond Future	5.24	103.3944	103.4411	103.3944	0.00
30/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	908	1	1	1	0.00
30/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	902	1	1	1	0.00
30/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	915	1	1	1	0.00
30/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	71	0	0	0	0.00
30/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	73	0	0	0	0.00
30/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	72	0	0	0	0.00
30/08/2021	R023 On 04-August-22			Bond Future	5.40	104.6201	104.6677	104.6201	0.00
30/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	482	0	0	0	0.00
30/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	478	0	0	0	0.00
30/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	486	0	0	0	0.00
30/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	129	0	0	0	0.00
30/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	132	0	0	0	0.00
30/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	131	0	0	0	0.00
30/08/2021	R035 On 04-November-21			Bond Future	10.10	92.2929	92.8625	92.2929	77,109.00
30/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	14517	14	15	14	0.00
30/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	10362	10	10	10	0.00
30/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	2444	2	2	2	782.00
30/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	20918	20	21	20	0.00
30/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	14465	14	14	14	0.00
30/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	7302	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
30/08/2021	R035 On 04-November-21	10.26	Call	Bond Future	2563	2	3	2	150.00
30/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	14569	14	15	14	0.00
30/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	6637	6	7	6	0.00
30/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	2029	2	2	2	400.00
30/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	4198	4	4	4	400.00
30/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	4099	4	4	4	0.00
30/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1993	2	2	2	350.00
30/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	769	1	1	1	350.00
30/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	1894	2	2	2	0.00
30/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	237	0	0	0	350.00
30/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	740	1	1	1	0.00
30/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	301	0	0	0	782.00
30/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	1537	2	2	2	0.00
30/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	1862	2	2	2	0.00
30/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	10	0	0	0	0.00
30/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	73	0	0	0	782.00
30/08/2021	R035 On 04-November-21	10.26	Put	Bond Future	1457	2	1	2	0.00
30/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	11	0	0	0	0.00
30/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
30/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	11	0	0	0	0.00
30/08/2021	R035 On 03-February-22			Bond Future	10.29	93.3397	93.9155	93.3397	0.00
30/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6942	7	7	7	0.00
30/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	6030	6	6	6	0.00
30/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	1202	1	1	1	683.00
30/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	2269	2	2	2	280.00
30/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	10142	10	10	10	0.00
30/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6894	6	7	6	0.00
30/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	6845	6	7	6	0.00
30/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	7679	7	8	7	0.00
30/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5935	6	6	6	0.00
30/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	7138	7	7	7	0.00
30/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	4254	4	4	4	0.00
30/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	9383	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
30/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2792	3	3	3	200.00
30/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	3103	3	3	3	1,600.00
30/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1744	2	2	2	200.00
30/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	4091	4	4	4	0.00
30/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	6315	6	6	6	0.00
30/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	1999	2	2	2	200.00
30/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	4207	5	4	5	0.00
30/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1200	1	1	1	1,600.00
30/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	2689	3	3	3	0.00
30/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	558	1	1	1	280.00
30/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	925	1	1	1	200.00
30/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	2969	3	3	3	0.00
30/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	817	1	1	1	683.00
30/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	990	1	1	1	0.00
30/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	979	1	1	1	0.00
30/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	473	1	0	1	1,800.00
30/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1228	1	1	1	280.00
30/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	3512	4	4	4	0.00
30/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1121	1	1	1	200.00
30/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	5188	6	5	6	0.00
30/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	968	1	1	1	0.00
30/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	1908	2	2	2	683.00
30/08/2021	R035 On 05-May-22			Bond Future	10.48	89.9591	90.5415	89.9591	0.00
30/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	8316	8	8	8	0.00
30/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	8270	8	8	8	0.00
30/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	8224	8	8	8	0.00
30/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1246	1	1	1	0.00
30/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1235	1	1	1	0.00
30/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1224	1	1	1	0.00
30/08/2021	R035 On 04-August-22			Bond Future	10.67	91.0007	91.5901	91.0007	0.00
30/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	4305	4	4	4	0.00
30/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	5685	5	6	5	0.00
30/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	4240	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3982	4	4	4	0.00
30/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1843	2	2	2	100.00
30/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	4272	4	4	4	0.00
30/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	3915	4	4	4	0.00
30/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4184	4	4	4	100.00
30/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	7251	8	7	8	0.00
30/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	3944	4	4	4	0.00
30/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	2900	3	3	3	100.00
30/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	3886	4	4	4	0.00
30/08/2021	R186 On 04-November-21			Bond Future	7.43	116.8048	116.9088	116.8048	65,520.00
30/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3278	3	3	3	0.00
30/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5915	6	6	6	0.00
30/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3241	3	3	3	0.00
30/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2089	2	2	2	0.00
30/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3203	3	3	3	0.00
30/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	254	0	0	0	0.00
30/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	248	0	0	0	0.00
30/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	40	0	0	0	15,177.00
30/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	242	0	0	0	0.00
30/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	552	1	1	1	15,177.00
30/08/2021	R186 On 03-February-22			Bond Future	7.61	112.8481	112.9530	112.8481	0.00
30/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1026	1	1	1	0.00
30/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1010	1	1	1	0.00
30/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1043	1	1	1	0.00
30/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2394	2	2	2	0.00
30/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2449	3	2	3	0.00
30/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2421	3	2	3	0.00
30/08/2021	R186 On 05-May-22			Bond Future	7.81	114.1750	114.2808	114.1750	0.00
30/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3234	3	3	3	0.00
30/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2160	2	2	2	435.00
30/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4192	4	4	4	0.00
30/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3206	3	3	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
30/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3261	3	3	3	0.00
30/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	1050	1	1	1	435.00
30/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1215	1	1	1	0.00
30/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3224	3	3	3	0.00
30/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1239	1	1	1	0.00
30/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1875	2	2	2	0.00
30/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	887	1	1	1	435.00
30/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1228	1	1	1	0.00
30/08/2021	R186 On 04-August-22			Bond Future	8.02	110.2309	110.3380	110.2309	0.00
30/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2517	2	3	2	0.00
30/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2496	2	2	2	0.00
30/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2539	2	3	2	0.00
30/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2052	2	2	2	0.00
30/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2086	2	2	2	0.00
30/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2069	2	2	2	0.00
30/08/2021	R197 On 04-November-21			Bond Future	326.37	326.3746	326.3733	326.3746	1,274.00
30/08/2021	R197 On 03-February-22			Bond Future	321.93	321.9368	321.9346	321.9368	0.00
30/08/2021	R197 On 05-May-22			Bond Future	325.79	325.7973	325.7945	325.7973	0.00
30/08/2021	R197 On 04-August-22			Bond Future	321.46	321.4583	321.4557	321.4583	0.00
30/08/2021	R202 On 04-November-21			Bond Future	240.44	239.9540	240.4399	239.9540	8,324.00
30/08/2021	R202 On 03-February-22			Bond Future	238.86	238.3684	238.8592	238.3684	0.00
30/08/2021	R202 On 05-May-22			Bond Future	241.72	241.2266	241.7228	241.2266	0.00
30/08/2021	R202 On 04-August-22			Bond Future	240.27	239.7660	240.2685	239.7660	0.00
30/08/2021	R209 On 04-November-21			Bond Future	10.08	71.4730	71.9079	71.4730	37,305.00
30/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	11063	11	11	11	0.00
30/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	395	0	0	0	6,000.00
30/08/2021	R209 On 04-November-21	10.25	Call	Bond Future	2223	2	2	2	0.00
30/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	11017	11	11	11	0.00
30/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	10228	10	10	10	0.00
30/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	3185	3	3	3	0.00
30/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1427	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	11109	11	11	11	0.00
30/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	21	0	0	0	0.00
30/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	1901	2	2	2	3,100.00
30/08/2021	R209 On 04-November-21	10.25	Put	Bond Future	1224	1	1	1	4,000.00
30/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	32	0	0	0	9,000.00
30/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	21	0	0	0	0.00
30/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	22	0	0	0	0.00
30/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	756	1	1	1	5,400.00
30/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	3948	4	4	4	0.00
30/08/2021	R209 On 03-February-22			Bond Future	10.25	72.2838	72.7236	72.2838	0.00
30/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	5346	5	5	5	0.00
30/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	5305	5	5	5	0.00
30/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	5263	5	5	5	0.00
30/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	984	1	1	1	0.00
30/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	972	1	1	1	0.00
30/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	961	1	1	1	0.00
30/08/2021	R209 On 05-May-22			Bond Future	10.42	69.9925	70.4373	69.9925	0.00
30/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	6730	6	7	6	0.00
30/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	6690	6	7	6	0.00
30/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	6651	6	7	6	0.00
30/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1239	1	1	1	0.00
30/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1229	1	1	1	0.00
30/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1218	1	1	1	0.00
30/08/2021	R209 On 04-August-22			Bond Future	10.59	70.8032	71.2533	70.8032	0.00
30/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3525	3	4	3	0.00
30/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	3468	3	3	3	0.00
30/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	3496	3	3	3	0.00
30/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	3544	4	4	4	0.00
30/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	3571	4	4	4	0.00
30/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	3518	4	4	4	0.00
30/08/2021	R210 On 04-November-21			Bond Future	211.25	211.2396	211.2482	211.2396	1,486.00
30/08/2021	R210 On 03-February-22			Bond Future	213.70	213.6874	213.6955	213.6874	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
30/08/2021	R210 On 05-May-22			Bond Future	213.40	213.3972	213.4049	213.3972	0.00
30/08/2021	R210 On 04-August-22			Bond Future	216.05	216.0397	216.0473	216.0397	0.00
30/08/2021	R212 On 04-November-21			Bond Future	174.95	174.9522	174.9524	174.9522	1,025.00
30/08/2021	R213 On 04-November-21			Bond Future	9.23	87.3012	87.6005	87.3012	9,895.00
30/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	9723	9	10	9	0.00
30/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	9676	9	10	9	0.00
30/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9770	9	10	9	0.00
30/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	33	0	0	0	0.00
30/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	32	0	0	0	0.00
30/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	31	0	0	0	0.00
30/08/2021	R213 On 03-February-22			Bond Future	9.42	88.2914	88.5938	88.2914	0.00
30/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	4187	4	4	4	0.00
30/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	4150	4	4	4	0.00
30/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4878	5	5	5	0.00
30/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2852	3	3	3	0.00
30/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	5275	5	5	5	0.00
30/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6721	6	7	6	0.00
30/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1849	2	2	2	430.00
30/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4957	5	5	5	0.00
30/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1678	2	2	2	220.00
30/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3435	3	3	3	0.00
30/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	4224	4	4	4	0.00
30/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	701	1	1	1	200.00
30/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	964	1	1	1	102.00
30/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	4299	4	4	4	0.00
30/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	7017	7	7	7	0.00
30/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	551	1	1	1	220.00
30/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1209	1	1	1	430.00
30/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	2927	3	3	3	0.00
30/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	598	1	1	1	430.00
30/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4400	5	4	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
30/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1238	1	1	1	0.00
30/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	1973	2	2	2	200.00
30/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5114	5	5	5	0.00
30/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1599	2	2	2	102.00
30/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	993	1	1	1	220.00
30/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3144	3	3	3	0.00
30/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	904	1	1	1	102.00
30/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1016	1	1	1	200.00
30/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1267	1	1	1	0.00
30/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1252	1	1	1	0.00
30/08/2021	R213 On 05-May-22			Bond Future	9.60	85.7974	86.1032	85.7974	0.00
30/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	6361	6	6	6	0.00
30/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	6400	6	6	6	0.00
30/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	6323	6	6	6	0.00
30/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1096	1	1	1	0.00
30/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1116	1	1	1	0.00
30/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1106	1	1	1	0.00
30/08/2021	R213 On 04-August-22			Bond Future	9.79	86.7947	87.1042	86.7947	0.00
30/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3538	3	4	3	0.00
30/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3510	3	4	3	0.00
30/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3483	3	3	3	0.00
30/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3000	3	3	3	0.00
30/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3047	3	3	3	0.00
30/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3023	3	3	3	0.00
30/08/2021	R214 On 04-November-21			Bond Future	10.45	68.2014	68.7098	68.2014	17,796.00
30/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	10792	10	11	10	0.00
30/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	10746	10	11	10	0.00
30/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	10701	10	11	10	0.00
30/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	29	0	0	0	0.00
30/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	28	0	0	0	0.00
30/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	28	0	0	0	0.00
30/08/2021	R214 On 03-February-22			Bond Future	10.62	68.9749	69.4889	68.9749	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
30/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	5436	5	5	5	0.00
30/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	5395	5	5	5	0.00
30/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	5478	5	5	5	0.00
30/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1056	1	1	1	0.00
30/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1044	1	1	1	0.00
30/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1033	1	1	1	0.00
30/08/2021	R214 On 05-May-22			Bond Future	10.78	66.5062	67.0261	66.5062	0.00
30/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	6511	6	7	6	0.00
30/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	6472	6	6	6	0.00
30/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	6551	6	7	6	0.00
30/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1317	1	1	1	0.00
30/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1306	1	1	1	0.00
30/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1295	1	1	1	0.00
30/08/2021	R214 On 04-August-22			Bond Future	10.95	67.2753	67.8014	67.2753	0.00
30/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3655	3	4	3	0.00
30/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3626	3	4	3	0.00
30/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3685	3	4	3	0.00
30/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	3496	4	3	4	0.00
30/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	3523	4	4	4	0.00
30/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	3470	4	3	4	0.00
30/08/2021	R248 On 04-November-21			Bond Future	10.42	86.1302	86.7807	86.1302	167,793.00
30/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	15783	15	16	15	0.00
30/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	15729	15	16	15	0.00
30/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1707	1	2	1	0.00
30/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	214	0	0	0	0.00
30/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1371	1	1	1	1,050.00
30/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	15837	15	16	15	0.00
30/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3948	4	4	4	1,050.00
30/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	3079	4	3	4	0.00
30/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	14	0	0	0	0.00
30/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1044	1	1	1	0.00
30/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	6998	8	7	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
30/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	15	0	0	0	0.00
30/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	2616	3	3	3	0.00
30/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	15	0	0	0	0.00
30/08/2021	R248 On 03-February-22			Bond Future	10.58	87.1071	87.7646	87.1071	0.00
30/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	7526	7	8	7	0.00
30/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	7472	7	7	7	0.00
30/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	7419	7	7	7	0.00
30/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2866	3	3	3	1,300.00
30/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	859	1	1	1	1,300.00
30/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	3474	4	3	4	0.00
30/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	7147	8	7	8	0.00
30/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1092	1	1	1	0.00
30/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1117	1	1	1	0.00
30/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1104	1	1	1	0.00
30/08/2021	R248 On 05-May-22			Bond Future	10.74	83.7164	84.3815	83.7164	0.00
30/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	8729	8	9	8	0.00
30/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	8679	8	9	8	0.00
30/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	8629	8	9	8	0.00
30/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	1462	2	1	2	0.00
30/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1437	2	1	2	0.00
30/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1450	2	1	2	0.00
30/08/2021	R248 On 04-August-22			Bond Future	10.91	84.6847	85.3578	84.6847	0.00
30/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4842	4	5	4	0.00
30/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4804	4	5	4	0.00
30/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4766	4	5	4	0.00
30/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	4236	5	4	5	0.00
30/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	4203	5	4	5	0.00
30/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	4169	5	4	5	0.00