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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/09/2021 TO: 27/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	2025 On 04-November-21			Bond Future	154.95	154.9474	154.9516	154.9474	5,367.00
27/09/2021	2025 On 03-February-22			Bond Future	155.14	155.1383	155.1419	155.1383	0.00
27/09/2021	2025 On 05-May-22			Bond Future	157.00	156.9937	156.9971	156.9937	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
27/09/2021	2025 On 04-August-22			Bond Future	157.32	157.3218	157.3249	157.3218	0.00
27/09/2021	2029 On 04-November-21			Bond Future	114.18	114.1716	114.1774	114.1716	2,964.00
27/09/2021	2029 On 03-February-22			Bond Future	115.48	115.4791	115.4844	115.4791	0.00
27/09/2021	2029 On 05-May-22			Bond Future	115.67	115.6611	115.6662	115.6611	0.00
27/09/2021	2029 On 04-August-22			Bond Future	117.10	117.0932	117.0983	117.0932	0.00
27/09/2021	2030 On 04-November-21			Bond Future	9.34	95.4344	94.6189	95.4344	100,041.00
27/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	6554	7	7	7	0.00
27/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	6457	7	6	7	0.00
27/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	140	0	0	0	300.00
27/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	10478	11	10	11	0.00
27/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	127	0	0	0	3,250.00
27/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	972	1	1	1	0.00
27/09/2021	2030 On 04-November-21	9.25	Call	Bond Future	846	1	1	1	0.00
27/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	3185	4	3	4	29.00
27/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	6505	7	7	7	0.00
27/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	7	0	0	0	300.00
27/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	9645	10	10	10	0.00
27/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	732	1	1	1	29.00
27/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	1108	2	1	2	0.00
27/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	1032	1	1	1	9,100.00
27/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	1165	1	1	1	0.00
27/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	3249	3	3	3	0.00
27/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
27/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	16	0	0	0	0.00
27/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	17	0	0	0	0.00
27/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	5975	5	6	5	0.00
27/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	1467	1	1	1	0.00
27/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	3349	3	3	3	0.00
27/09/2021	2030 On 04-November-21	9.25	Put	Bond Future	1310	1	1	1	5,000.00
27/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	1	0	0	0	29.00
27/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	214	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
27/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	16	0	0	0	0.00
27/09/2021	2030 On 03-February-22			Bond Future	9.55	92.4999	91.6749	92.4999	610.00
27/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	1668	2	2	2	0.00
27/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	1643	2	2	2	0.00
27/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	2649	3	3	3	0.00
27/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	6793	8	7	8	0.00
27/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	2099	3	2	3	1,000.00
27/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	1693	2	2	2	0.00
27/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	1453	2	1	2	0.00
27/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	174	0	0	0	101.00
27/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	573	1	1	1	1,000.00
27/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	4280	4	4	4	0.00
27/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	2478	2	2	2	101.00
27/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	6437	6	6	6	0.00
27/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	2192	2	2	2	0.00
27/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	330	0	0	0	1,000.00
27/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1818	1	2	1	0.00
27/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1443	1	1	1	101.00
27/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	2247	2	2	2	0.00
27/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	2220	2	2	2	0.00
27/09/2021	2030 On 05-May-22			Bond Future	9.76	93.5848	92.7499	93.5848	0.00
27/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	3738	4	4	4	0.00
27/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	3705	4	4	4	0.00
27/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	1470	2	1	2	0.00
27/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	725	1	1	1	1,800.00
27/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	6810	8	7	8	0.00
27/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	628	1	1	1	200.00
27/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	71	0	0	0	200.00
27/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	3772	4	4	4	0.00
27/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	2949	3	3	3	0.00
27/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	320	0	0	0	1,073.00
27/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	171	0	0	0	1,800.00
27/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	5242	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
27/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	5574	5	6	5	0.00
27/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	8797	8	9	8	0.00
27/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1567	1	2	1	0.00
27/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	11039	10	11	10	0.00
27/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	689	1	1	1	1,800.00
27/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	3573	3	4	3	1,073.00
27/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	7112	6	7	6	0.00
27/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1598	1	2	1	0.00
27/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	2020	2	2	2	1,073.00
27/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1583	1	2	1	200.00
27/09/2021	2030 On 04-August-22			Bond Future	10.00	90.6694	89.8238	90.6694	0.00
27/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	1804	2	2	2	0.00
27/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	1784	2	2	2	0.00
27/09/2021	2030 On 04-August-22	8.30	Call	Bond Future	308	0	0	0	800.00
27/09/2021	2030 On 04-August-22	9.05	Call	Bond Future	964	1	1	1	800.00
27/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	1824	2	2	2	0.00
27/09/2021	2030 On 04-August-22	10.95	Call	Bond Future	5772	6	6	6	0.00
27/09/2021	2030 On 04-August-22	10.95	Put	Bond Future	1316	1	1	1	800.00
27/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3969	3	4	3	0.00
27/09/2021	2030 On 04-August-22	9.05	Put	Bond Future	5693	5	6	5	0.00
27/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	4029	4	4	4	0.00
27/09/2021	2030 On 04-August-22	8.30	Put	Bond Future	9008	8	9	8	0.00
27/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3999	4	4	4	0.00
27/09/2021	2032 On 04-November-21			Bond Future	10.01	90.5939	89.6724	90.5939	124,370.00
27/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	9279	10	9	10	0.00
27/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	14587	16	15	16	0.00
27/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	87	0	0	0	700.00
27/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	9229	10	9	10	0.00
27/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	9178	10	9	10	0.00
27/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	718	1	1	1	700.00
27/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	3	0	0	0	0.00
27/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1793	1	2	1	0.00

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27/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
27/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	4	0	0	0	0.00
27/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	4218	3	4	3	0.00
27/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	4	0	0	0	0.00
27/09/2021	2032 On 03-February-22			Bond Future	10.22	91.6089	90.6769	91.6089	0.00
27/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	2874	3	3	3	0.00
27/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	2909	4	3	4	0.00
27/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	99	0	0	0	198.00
27/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	1920	2	2	2	0.00
27/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	208	0	0	0	97.00
27/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	4877	6	5	6	0.00
27/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	2566	3	3	3	0.00
27/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	760	1	1	1	210.00
27/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	680	1	1	1	1,050.00
27/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	2839	3	3	3	0.00
27/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	2804	3	3	3	0.00
27/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	1115	1	1	1	0.00
27/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	3693	4	4	4	0.00
27/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	695	1	1	1	400.00
27/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	5651	6	6	6	0.00
27/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	3198	4	3	4	0.00
27/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	846	1	1	1	0.00
27/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	3654	4	4	4	0.00
27/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1258	1	1	1	1,050.00
27/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1465	1	1	1	210.00
27/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	672	1	1	1	210.00
27/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	1243	1	1	1	97.00
27/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1840	1	2	1	400.00
27/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	4460	4	4	4	0.00
27/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	3507	3	4	3	198.00
27/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	8026	7	8	7	0.00
27/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1685	1	2	1	0.00
27/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1622	1	2	1	198.00

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27/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1663	1	2	1	0.00
27/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	4070	3	4	3	1,050.00
27/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	4505	4	5	4	0.00
27/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	4284	4	4	4	0.00
27/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	855	1	1	1	400.00
27/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	2389	2	2	2	97.00
27/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	6679	6	7	6	0.00
27/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1642	1	2	1	0.00
27/09/2021	2032 On 05-May-22			Bond Future	10.44	88.5366	87.5933	88.5366	0.00
27/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	4744	5	5	5	0.00
27/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	4668	5	5	5	0.00
27/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	795	1	1	1	780.00
27/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	1988	2	2	2	780.00
27/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	4706	5	5	5	0.00
27/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	5284	6	5	6	0.00
27/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1506	1	2	1	0.00
27/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1521	1	2	1	0.00
27/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1302	1	1	1	780.00
27/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	3421	3	3	3	0.00
27/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	5706	5	6	5	0.00
27/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1492	1	1	1	0.00
27/09/2021	2032 On 04-August-22			Bond Future	10.66	89.5626	88.6075	89.5626	0.00
27/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	2004	2	2	2	0.00
27/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	1981	2	2	2	0.00
27/09/2021	2032 On 04-August-22	11.89	Call	Bond Future	7441	8	7	8	0.00
27/09/2021	2032 On 04-August-22	11.60	Call	Bond Future	6319	7	6	7	0.00
27/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	2026	2	2	2	0.00
27/09/2021	2032 On 04-August-22	8.97	Call	Bond Future	335	0	0	0	800.00
27/09/2021	2032 On 04-August-22	9.72	Call	Bond Future	1072	1	1	1	800.00
27/09/2021	2032 On 04-August-22	9.72	Put	Bond Future	6306	6	6	6	0.00
27/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	4489	4	4	4	0.00
27/09/2021	2032 On 04-August-22	8.97	Put	Bond Future	10056	9	10	9	0.00
27/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	4456	4	4	4	0.00

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27/09/2021	2032 On 04-August-22	11.60	Put	Bond Future	1472	1	1	1	800.00
27/09/2021	2032 On 04-August-22	11.89	Put	Bond Future	1174	1	1	1	0.00
27/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	4422	4	4	4	0.00
27/09/2021	2033 On 04-November-21			Bond Future	108.43	108.0456	108.4309	108.0456	9,047.00
27/09/2021	2033 On 03-February-22			Bond Future	109.67	109.2829	109.6722	109.2829	0.00
27/09/2021	2033 On 05-May-22			Bond Future	109.70	109.3105	109.7042	109.3105	0.00
27/09/2021	2033 On 04-August-22			Bond Future	111.06	110.6639	111.0624	110.6639	0.00
27/09/2021	2037 On 04-November-21			Bond Future	10.73	86.8256	85.7396	86.8256	120,187.00
27/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	12057	13	12	13	0.00
27/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	12006	13	12	13	0.00
27/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	12108	13	12	13	0.00
27/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	9324	10	9	10	0.00
27/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	4882	6	5	6	600.00
27/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	10	0	0	0	600.00
27/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	173	0	0	0	0.00
27/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	1	0	0	0	0.00
27/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	0.00
27/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	1	0	0	0	0.00
27/09/2021	2037 On 03-February-22			Bond Future	10.93	83.5443	82.4458	83.5443	0.00
27/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	4502	5	5	5	0.00
27/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	4458	5	4	5	0.00
27/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	4414	5	4	5	0.00
27/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1217	1	1	1	0.00
27/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1248	1	1	1	0.00
27/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1233	1	1	1	0.00
27/09/2021	2037 On 05-May-22			Bond Future	11.14	84.5244	83.4128	84.5244	0.00
27/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	5667	7	6	7	0.00
27/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	5625	6	6	6	0.00
27/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	5582	6	6	6	0.00
27/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1524	1	2	1	0.00
27/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1553	1	2	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
27/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1538	1	2	1	0.00
27/09/2021	2037 On 04-August-22			Bond Future	11.35	81.2480	80.1226	81.2480	0.00
27/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	752	1	1	1	50.00
27/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	2250	3	2	3	0.00
27/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	3699	4	4	4	0.00
27/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	2200	3	2	3	0.00
27/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	2225	3	2	3	0.00
27/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4963	4	5	4	0.00
27/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	5038	4	5	4	0.00
27/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	3309	3	3	3	50.00
27/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	8772	8	9	8	0.00
27/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	5001	4	5	4	50.00
27/09/2021	2038 On 04-November-21			Bond Future	120.14	120.3680	120.1437	120.3680	5,949.00
27/09/2021	2038 On 03-February-22			Bond Future	119.74	119.9649	119.7375	119.9649	0.00
27/09/2021	2038 On 05-May-22			Bond Future	121.17	121.3999	121.1695	121.3999	0.00
27/09/2021	2038 On 04-August-22			Bond Future	120.85	121.0854	120.8520	121.0854	0.00
27/09/2021	2040 On 04-November-21			Bond Future	10.88	88.9698	87.6635	88.9698	81,540.00
27/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	12419	14	12	14	0.00
27/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	12365	14	12	14	0.00
27/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	12312	14	12	14	0.00
27/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	2	0	0	0	0.00
27/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	2	0	0	0	0.00
27/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	2	0	0	0	0.00
27/09/2021	2040 On 03-February-22			Bond Future	11.08	85.4623	84.1410	85.4623	0.00
27/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	4594	6	5	6	0.00
27/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	4548	6	5	6	0.00
27/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	4641	6	5	6	0.00
27/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1328	1	1	1	0.00
27/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1312	1	1	1	0.00
27/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1295	1	1	1	0.00
27/09/2021	2040 On 05-May-22			Bond Future	11.28	86.4649	85.1280	86.4649	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
27/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	5775	7	6	7	0.00
27/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	5731	7	6	7	0.00
27/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	275	0	0	0	1,200.00
27/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	5819	7	6	7	0.00
27/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	1255	2	1	2	1,200.00
27/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	11039	12	11	12	0.00
27/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	656	1	1	1	1,200.00
27/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1769	1	2	1	0.00
27/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	6098	5	6	5	0.00
27/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1786	1	2	1	0.00
27/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1802	1	2	1	0.00
27/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	10757	10	11	10	0.00
27/09/2021	2040 On 04-August-22			Bond Future	11.49	82.9603	81.6069	82.9603	0.00
27/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	2404	3	2	3	0.00
27/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	2378	3	2	3	0.00
27/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	2431	3	2	3	0.00
27/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	5294	5	5	5	0.00
27/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	5375	5	5	5	0.00
27/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	5334	5	5	5	0.00
27/09/2021	2044 On 04-November-21			Bond Future	10.89	85.7629	84.6117	85.7629	62,097.00
27/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	12418	14	12	14	0.00
27/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	12365	14	12	14	0.00
27/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	12472	14	12	14	0.00
27/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	3	0	0	0	0.00
27/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	3	0	0	0	0.00
27/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	3	0	0	0	0.00
27/09/2021	2044 On 03-February-22			Bond Future	11.07	82.3446	81.1802	82.3446	0.00
27/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	4816	6	5	6	0.00
27/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	4768	6	5	6	0.00
27/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	4721	6	5	6	0.00
27/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1285	1	1	1	0.00
27/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1268	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
27/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1252	1	1	1	0.00
27/09/2021	2044 On 05-May-22			Bond Future	11.26	83.3107	82.1324	83.3107	0.00
27/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	5999	7	6	7	0.00
27/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	5954	7	6	7	0.00
27/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	5909	7	6	7	0.00
27/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1755	1	2	1	0.00
27/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1739	1	2	1	0.00
27/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1723	1	2	1	0.00
27/09/2021	2044 On 04-August-22			Bond Future	11.46	79.8947	78.7020	79.8947	0.00
27/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	2640	3	3	3	0.00
27/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	2612	3	3	3	0.00
27/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	2584	3	3	3	0.00
27/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	5113	4	5	4	0.00
27/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	5072	4	5	4	0.00
27/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	5032	4	5	4	0.00
27/09/2021	2046 On 04-November-21			Bond Future	107.25	107.6917	107.2467	107.6917	17,227.00
27/09/2021	2046 On 03-February-22			Bond Future	108.47	108.9250	108.4747	108.9250	0.00
27/09/2021	2046 On 05-May-22			Bond Future	107.89	108.3436	107.8876	108.3436	0.00
27/09/2021	2046 On 04-August-22			Bond Future	109.22	109.6854	109.2236	109.6854	0.00
27/09/2021	2050 On 04-November-21			Bond Future	110.35	110.3392	110.3479	110.3392	8,607.00
27/09/2021	2050 On 03-February-22			Bond Future	109.63	109.6219	109.6303	109.6219	0.00
27/09/2021	2050 On 05-May-22			Bond Future	110.94	110.9331	110.9414	110.9331	0.00
27/09/2021	2050 On 04-August-22			Bond Future	110.30	110.2884	110.2967	110.2884	0.00
27/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	AL37 On 04-November-21			Index Future	801.56	805.0680	801.5560	805.0680	0.00
27/09/2021	AL37 On 03-February-22			Index Future	810.53	814.0920	810.5290	814.0920	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
27/09/2021	AL37 On 05-May-22			Index Future	820.02	823.6320	820.0190	823.6320	0.00
27/09/2021	AL37 On 04-August-22			Index Future	829.87	833.5300	829.8690	833.5300	0.00
27/09/2021	AL7T On 04-November-21			Index Future	908.58	916.6820	908.5780	916.6820	0.00
27/09/2021	AL7T On 03-February-22			Index Future	918.75	926.9560	918.7480	926.9560	0.00
27/09/2021	AL7T On 05-May-22			Index Future	929.51	937.8190	929.5060	937.8190	0.00
27/09/2021	AL7T On 04-August-22			Index Future	940.67	949.0890	940.6710	949.0890	0.00
27/09/2021	ALBI On 04-November-21			Index Future	803.04	810.7970	803.0400	810.7970	119.00
27/09/2021	ALBI On 03-February-22			Index Future	812.03	819.8850	812.0290	819.8850	0.00
27/09/2021	ALBI On 05-May-22			Index Future	821.54	829.4930	821.5370	829.4930	0.00
27/09/2021	ALBI On 04-August-22			Index Future	831.41	839.4620	831.4050	839.4620	0.00
27/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C050 On 31-December-50			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
27/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2021	ES33 On 04-November-21			Bond Future	11.47	76.6455	75.7487	76.6455	350.00
27/09/2021	ES33 On 03-February-22			Bond Future	11.72	77.5232	76.6158	77.5232	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
27/09/2021	ES33 On 05-May-22			Bond Future	11.97	74.6732	73.7548	74.6732	0.00
27/09/2021	ES33 On 04-August-22			Bond Future	12.23	75.5505	74.6205	75.5505	0.00
27/09/2021	ES42 On 04-November-21			Bond Future	11.96	75.1386	74.0875	75.1386	4,779.00
27/09/2021	ES42 On 03-February-22			Bond Future	12.19	75.9994	74.9360	75.9994	0.00
27/09/2021	ES42 On 05-May-22			Bond Future	12.43	72.6503	71.5739	72.6503	0.00
27/09/2021	ES42 On 04-August-22			Bond Future	12.67	73.5025	72.4126	73.5025	0.00
27/09/2021	GOVI On 04-November-21			GOVI	792.98	800.5270	792.9810	800.5270	992.00
27/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	645610	72	65	72	0.00
27/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	645810	72	65	72	0.00
27/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	645710	72	65	72	0.00
27/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 03-February-22			GOVI	801.86	809.5000	801.8570	809.5000	0.00
27/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	91070	17	9	17	0.00
27/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	91170	17	9	17	0.00
27/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	90970	17	9	17	0.00
27/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 05-May-22			GOVI	811.25	818.9860	811.2460	818.9860	0.00
27/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	230060	31	23	31	0.00
27/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	230160	31	23	31	0.00
27/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	229960	31	23	31	0.00
27/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 04-August-22			GOVI	820.99	828.8280	820.9910	828.8280	0.00
27/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	17210	10	2	10	0.00
27/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	17310	10	2	10	0.00
27/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	17110	10	2	10	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
27/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
27/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
27/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2021	IGOV On 04-November-21			Index Future	295.54	295.5900	295.5380	295.5900	506.00
27/09/2021	IGOV On 03-February-22			Index Future	298.92	298.9760	298.9190	298.9760	0.00
27/09/2021	IGOV On 05-May-22			Index Future	302.49	302.5520	302.4910	302.5520	0.00
27/09/2021	IGOV On 04-August-22			Index Future	306.20	306.2590	306.1960	306.2590	0.00
27/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
27/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	0.00
27/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2300	96.2600	96.2300	50,000.00
27/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1150	96.1250	96.1150	0.00
27/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	96.0600	96.0400	96.0600	0.00
27/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8800	95.8400	95.8800	0.00
27/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.8050	95.7850	95.8050	0.00
27/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.3800	95.2600	95.3800	472.00
27/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.93	95.1450	95.0700	95.1450	0.00
27/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.47	94.7400	94.5300	94.7400	68.00
27/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.63	94.5400	94.3700	94.5400	0.00
27/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.07	94.2350	93.9350	94.2350	0.00
27/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.27	93.9850	93.7350	93.9850	0.00
27/09/2021	R023 On 04-November-21			Bond Future	5.25	104.7884	104.6098	104.7884	14,769.00
27/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	12	0	0	0	0.00
27/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	10	0	0	0	0.00
27/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	11	0	0	0	0.00
27/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	441	0	0	0	0.00
27/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	452	0	0	0	0.00
27/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	429	0	0	0	0.00
27/09/2021	R023 On 03-February-22			Bond Future	5.44	105.9625	105.7815	105.9625	0.00
27/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	69	0	0	0	0.00
27/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	66	0	0	0	0.00
27/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	72	0	0	0	0.00
27/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	443	0	0	0	0.00
27/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	458	0	0	0	0.00
27/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	450	0	0	0	0.00
27/09/2021	R023 On 05-May-22			Bond Future	5.66	103.2945	103.1111	103.2945	0.00
27/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	610	1	1	1	0.00
27/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	603	1	1	1	0.00
27/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	616	1	1	1	0.00
27/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	102	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
27/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	105	0	0	0	0.00
27/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	103	0	0	0	0.00
27/09/2021	R023 On 04-August-22			Bond Future	6.01	104.5178	104.3302	104.5178	0.00
27/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	239	0	0	0	0.00
27/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	236	0	0	0	0.00
27/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	243	0	0	0	0.00
27/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	223	0	0	0	0.00
27/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	228	0	0	0	0.00
27/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	226	0	0	0	0.00
27/09/2021	R035 On 04-November-21			Bond Future	10.51	91.2226	90.1053	91.2226	79,880.00
27/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	11751	13	12	13	0.00
27/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	7565	9	8	9	0.00
27/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	580	1	1	1	782.00
27/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	18161	19	18	19	0.00
27/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	11698	13	12	13	0.00
27/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	4522	6	5	6	0.00
27/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	642	1	1	1	150.00
27/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	11803	13	12	13	0.00
27/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	3883	5	4	5	0.00
27/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	387	1	0	1	400.00
27/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	1733	3	2	3	400.00
27/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	1656	2	2	2	0.00
27/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	373	1	0	1	350.00
27/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	1083	1	1	1	350.00
27/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	3030	2	3	2	0.00
27/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	214	0	0	0	350.00
27/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	1032	1	1	1	0.00
27/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2977	2	3	2	0.00
27/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	303	0	0	0	782.00
27/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	2430	2	2	2	0.00
27/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	1	0	0	0	0.00
27/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	33	0	0	0	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	2292	2	2	2	0.00
27/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	1	0	0	0	0.00
27/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
27/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	1	0	0	0	0.00
27/09/2021	R035 On 03-February-22			Bond Future	10.72	92.2447	91.1146	92.2447	0.00
27/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	4445	5	4	5	0.00
27/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	290	0	0	0	683.00
27/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	823	1	1	1	280.00
27/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	7428	8	7	8	0.00
27/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	4844	6	5	6	0.00
27/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1102	2	1	2	500.00
27/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	3638	4	4	4	0.00
27/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	4401	5	4	5	0.00
27/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	4357	5	4	5	0.00
27/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	5115	6	5	6	0.00
27/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	2179	3	2	3	0.00
27/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	6705	8	7	8	0.00
27/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	3556	4	4	4	0.00
27/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	4621	5	5	5	0.00
27/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	1145	2	1	2	200.00
27/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	1349	2	1	2	1,600.00
27/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	537	1	1	1	200.00
27/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	2055	3	2	3	0.00
27/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	3887	5	4	5	0.00
27/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	1325	2	1	2	0.00
27/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	3778	3	4	3	500.00
27/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	4212	4	4	4	0.00
27/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	1136	1	1	1	500.00
27/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2764	2	3	2	200.00
27/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	5801	5	6	5	0.00
27/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1609	1	2	1	1,600.00
27/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3736	3	4	3	0.00
27/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1209	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
27/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	4124	3	4	3	0.00
27/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	681	1	1	1	280.00
27/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	1054	1	1	1	683.00
27/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1303	1	1	1	0.00
27/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1287	1	1	1	0.00
27/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1494	1	1	1	200.00
27/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	560	0	1	0	1,800.00
27/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1649	1	2	1	280.00
27/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4867	4	5	4	0.00
27/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1271	1	1	1	0.00
27/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2634	2	3	2	683.00
27/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	7077	6	7	6	0.00
27/09/2021	R035 On 05-May-22			Bond Future	10.93	88.8485	87.7049	88.8485	0.00
27/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	5767	7	6	7	0.00
27/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	5724	7	6	7	0.00
27/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	5682	7	6	7	0.00
27/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1540	1	2	1	0.00
27/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1525	1	2	1	0.00
27/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1511	1	2	1	0.00
27/09/2021	R035 On 04-August-22			Bond Future	11.14	89.8761	88.7183	89.8761	0.00
27/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	2365	3	2	3	0.00
27/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	3459	4	3	4	0.00
27/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	2340	3	2	3	0.00
27/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	2314	3	2	3	0.00
27/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	2117	3	2	3	0.00
27/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	702	1	1	1	100.00
27/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	5191	5	5	5	100.00
27/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	8982	8	9	8	0.00
27/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4891	4	5	4	0.00
27/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3546	3	4	3	100.00
27/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4854	4	5	4	0.00
27/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4817	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
27/09/2021	R186 On 04-November-21			Bond Future	7.71	116.1746	115.6325	116.1746	64,441.00
27/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	1975	2	2	2	0.00
27/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	4612	5	5	5	0.00
27/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	1939	2	2	2	0.00
27/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	1904	2	2	2	0.00
27/09/2021	R186 On 04-November-21		Call	Bond Future	15633	0	16	0	0.00
27/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	918	1	1	1	0.00
27/09/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
27/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	231	0	0	0	0.00
27/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	223	0	0	0	0.00
27/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	13	0	0	0	15,177.00
27/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	215	0	0	0	0.00
27/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	657	0	1	0	15,177.00
27/09/2021	R186 On 03-February-22			Bond Future	7.92	112.1950	111.6465	112.1950	0.00
27/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	436	1	0	1	0.00
27/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	426	1	0	1	0.00
27/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	446	1	0	1	0.00
27/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	3104	3	3	3	0.00
27/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	3171	3	3	3	0.00
27/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	3138	3	3	3	0.00
27/09/2021	R186 On 05-May-22			Bond Future	8.14	113.5106	112.9553	113.5106	0.00
27/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2161	3	2	3	0.00
27/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2138	2	2	2	0.00
27/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1281	2	1	2	435.00
27/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3015	3	3	3	0.00
27/09/2021	R186 On 05-May-22	6.73	Call	Bond Future	163	0	0	0	3,600.00
27/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2185	3	2	3	0.00
27/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	483	1	0	1	435.00
27/09/2021	R186 On 05-May-22	7.48	Call	Bond Future	696	1	1	1	3,600.00
27/09/2021	R186 On 05-May-22	7.48	Put	Bond Future	3368	3	3	3	0.00
27/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1465	1	1	1	0.00
27/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3982	4	4	4	0.00
27/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	1036	1	1	1	4,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2021	R186 On 05-May-22	6.73	Put	Bond Future	5977	5	6	5	0.00
27/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1497	1	1	1	0.00
27/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	2322	2	2	2	0.00
27/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1481	1	1	1	0.00
27/09/2021	R186 On 04-August-22			Bond Future	8.38	109.5574	108.9946	109.5574	0.00
27/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	1615	2	2	2	0.00
27/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	1598	2	2	2	0.00
27/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	1633	2	2	2	0.00
27/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2489	2	2	2	0.00
27/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2531	2	3	2	0.00
27/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2510	2	3	2	0.00
27/09/2021	R197 On 04-November-21			Bond Future	326.75	326.7524	326.7508	326.7524	1,274.00
27/09/2021	R197 On 03-February-22			Bond Future	322.26	322.2584	322.2556	322.2584	0.00
27/09/2021	R197 On 05-May-22			Bond Future	326.11	326.1130	326.1095	326.1130	0.00
27/09/2021	R197 On 04-August-22			Bond Future	321.77	321.7707	321.7667	321.7707	0.00
27/09/2021	R202 On 04-November-21			Bond Future	240.31	240.2881	240.3051	240.2881	8,374.00
27/09/2021	R202 On 03-February-22			Bond Future	238.68	238.6654	238.6815	238.6654	0.00
27/09/2021	R202 On 05-May-22			Bond Future	241.54	241.5199	241.5358	241.5199	0.00
27/09/2021	R202 On 04-August-22			Bond Future	240.07	240.0589	240.0748	240.0589	0.00
27/09/2021	R209 On 04-November-21			Bond Future	10.49	70.5091	69.5355	70.5091	34,354.00
27/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	8674	10	9	10	0.00
27/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	11	0	0	0	6,000.00
27/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	558	1	1	1	0.00
27/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	8628	10	9	10	0.00
27/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	7833	9	8	9	0.00
27/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	8720	10	9	10	0.00
27/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	1165	2	1	2	0.00
27/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	211	0	0	0	0.00
27/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	3058	2	3	2	3,100.00
27/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1932	1	2	1	9,250.00
27/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	4	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
27/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	9	0	0	0	9,000.00
27/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	5	0	0	0	0.00
27/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	5	0	0	0	0.00
27/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	1108	1	1	1	150.00
27/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	5937	5	6	5	0.00
27/09/2021	R209 On 03-February-22			Bond Future	10.67	71.2991	70.3144	71.2991	0.00
27/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	3260	4	3	4	0.00
27/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	3223	4	3	4	0.00
27/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	3187	4	3	4	0.00
27/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1317	1	1	1	0.00
27/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1300	1	1	1	0.00
27/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1284	1	1	1	0.00
27/09/2021	R209 On 05-May-22			Bond Future	10.86	68.9938	67.9973	68.9938	0.00
27/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	4496	5	4	5	0.00
27/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	4460	5	4	5	0.00
27/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	4424	5	4	5	0.00
27/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1452	1	1	1	0.00
27/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1438	1	1	1	0.00
27/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1424	1	1	1	0.00
27/09/2021	R209 On 04-August-22			Bond Future	11.05	69.7920	68.7833	69.7920	0.00
27/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	1939	2	2	2	0.00
27/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	1896	2	2	2	0.00
27/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	1917	2	2	2	0.00
27/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	4435	4	4	4	0.00
27/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	4469	4	4	4	0.00
27/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	4402	4	4	4	0.00
27/09/2021	R210 On 04-November-21			Bond Future	211.60	211.4645	211.5986	211.4645	1,486.00
27/09/2021	R210 On 03-February-22			Bond Future	214.02	213.8861	214.0210	213.8861	0.00
27/09/2021	R210 On 05-May-22			Bond Future	213.72	213.5879	213.7241	213.5879	0.00
27/09/2021	R210 On 04-August-22			Bond Future	216.37	216.2327	216.3703	216.2327	0.00
27/09/2021	R212 On 04-November-21			Bond Future	175.03	175.0218	175.0300	175.0218	4,605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2021	R213 On 04-November-21			Bond Future	9.69	85.8963	85.0799	85.8963	10,449.00
27/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	7180	8	7	8	0.00
27/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	7133	8	7	8	0.00
27/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	7228	8	7	8	0.00
27/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	10	0	0	0	0.00
27/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	10	0	0	0	0.00
27/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	9	0	0	0	0.00
27/09/2021	R213 On 03-February-22			Bond Future	9.90	86.8587	86.0329	86.8587	0.00
27/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	2136	3	2	3	0.00
27/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	2107	3	2	3	0.00
27/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	2694	3	3	3	0.00
27/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	1173	2	1	2	0.00
27/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	3029	4	3	4	0.00
27/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	4324	5	4	5	0.00
27/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	565	1	1	1	430.00
27/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	2760	3	3	3	0.00
27/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	478	1	0	1	220.00
27/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	1577	2	2	2	0.00
27/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	2164	3	2	3	0.00
27/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	109	0	0	0	200.00
27/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	178	0	0	0	102.00
27/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	2223	3	2	3	0.00
27/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	4598	5	5	5	0.00
27/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	692	1	1	1	220.00
27/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1693	1	2	1	430.00
27/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	4205	4	4	4	0.00
27/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	762	1	1	1	430.00
27/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	6174	5	6	5	0.00
27/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1739	1	2	1	0.00
27/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2855	2	3	2	200.00
27/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	7083	6	7	6	0.00
27/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	2302	2	2	2	102.00
27/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1356	1	1	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	4505	4	5	4	0.00
27/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	1218	1	1	1	102.00
27/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1392	1	1	1	200.00
27/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1785	1	2	1	0.00
27/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1762	1	2	1	0.00
27/09/2021	R213 On 05-May-22			Bond Future	10.10	84.3452	83.5095	84.3452	0.00
27/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	4065	5	4	5	0.00
27/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	4099	5	4	5	0.00
27/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	4030	5	4	5	0.00
27/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1389	1	1	1	0.00
27/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1417	1	1	1	0.00
27/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1403	1	1	1	0.00
27/09/2021	R213 On 04-August-22			Bond Future	10.32	85.3242	84.4779	85.3242	0.00
27/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	1908	2	2	2	0.00
27/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	1887	2	2	2	0.00
27/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	1867	2	2	2	0.00
27/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3997	4	4	4	0.00
27/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	4057	4	4	4	0.00
27/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	4027	4	4	4	0.00
27/09/2021	R214 On 04-November-21			Bond Future	10.87	67.2649	66.2421	67.2649	17,810.00
27/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	8305	9	8	9	0.00
27/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	8259	9	8	9	0.00
27/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	8213	9	8	9	0.00
27/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	9	0	0	0	0.00
27/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	8	0	0	0	0.00
27/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	9	0	0	0	0.00
27/09/2021	R214 On 03-February-22			Bond Future	11.05	68.0185	66.9841	68.0185	0.00
27/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	3202	4	3	4	0.00
27/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	3166	4	3	4	0.00
27/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	3238	4	3	4	0.00
27/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1332	1	1	1	0.00
27/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1315	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
27/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1298	1	1	1	0.00
27/09/2021	R214 On 05-May-22			Bond Future	11.23	65.5365	64.4898	65.5365	0.00
27/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	4298	5	4	5	0.00
27/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	4262	5	4	5	0.00
27/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	4333	5	4	5	0.00
27/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1644	1	2	1	0.00
27/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1628	1	2	1	0.00
27/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1613	1	2	1	0.00
27/09/2021	R214 On 04-August-22			Bond Future	11.42	66.2936	65.2341	66.2936	0.00
27/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	1983	2	2	2	0.00
27/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	1961	2	2	2	0.00
27/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	2006	2	2	2	0.00
27/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	4392	4	4	4	0.00
27/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	4426	4	4	4	0.00
27/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	4358	4	4	4	0.00
27/09/2021	R248 On 04-November-21			Bond Future	10.82	84.9660	83.7373	84.9660	168,255.00
27/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	12728	14	13	14	0.00
27/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	12674	14	13	14	0.00
27/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	207	0	0	0	0.00
27/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	3	0	0	0	0.00
27/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	125	0	0	0	1,050.00
27/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	12782	14	13	14	0.00
27/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	1341	2	1	2	1,050.00
27/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	4876	4	5	4	0.00
27/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	3	0	0	0	0.00
27/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1480	1	1	1	0.00
27/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	9830	9	10	9	0.00
27/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	3	0	0	0	0.00
27/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	4159	3	4	3	0.00
27/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	3	0	0	0	0.00
27/09/2021	R248 On 03-February-22			Bond Future	11.00	85.9180	84.6753	85.9180	0.00
27/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	4772	6	5	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
27/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	4723	6	5	6	0.00
27/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	4675	6	5	6	0.00
27/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	160	0	0	0	1,300.00
27/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	1113	2	1	2	1,300.00
27/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4810	4	5	4	0.00
27/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	9538	8	10	8	0.00
27/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1427	1	1	1	0.00
27/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1462	1	1	1	0.00
27/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1444	1	1	1	0.00
27/09/2021	R248 On 05-May-22			Bond Future	11.18	82.5108	81.2532	82.5108	0.00
27/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	5931	7	6	7	0.00
27/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	5884	7	6	7	0.00
27/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	5838	7	6	7	0.00
27/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1800	1	2	1	0.00
27/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1767	1	2	1	0.00
27/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1783	1	2	1	0.00
27/09/2021	R248 On 04-August-22			Bond Future	11.36	83.4642	82.1913	83.4642	0.00
27/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	2640	3	3	3	0.00
27/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	2611	3	3	3	0.00
27/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	2581	3	3	3	0.00
27/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	5217	5	5	5	0.00
27/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	5175	4	5	4	0.00
27/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	5133	4	5	4	0.00