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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/08/2021 TO: 24/08/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	2025 On 04-November-21			Bond Future	154.79	154.9041	154.7941	154.9041	4,840.00
24/08/2021	2025 On 03-February-22			Bond Future	155.01	155.1249	155.0088	155.1249	0.00
24/08/2021	2025 On 05-May-22			Bond Future	156.87	156.9880	156.8687	156.9880	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
24/08/2021	2025 On 04-August-22			Bond Future	157.20	157.3195	157.1970	157.3195	0.00
24/08/2021	2029 On 04-November-21			Bond Future	113.95	113.8306	113.9466	113.8306	2,964.00
24/08/2021	2029 On 03-February-22			Bond Future	115.27	115.1549	115.2687	115.1549	0.00
24/08/2021	2029 On 05-May-22			Bond Future	115.45	115.3403	115.4542	115.3403	0.00
24/08/2021	2029 On 04-August-22			Bond Future	116.88	116.7704	116.8845	116.7704	0.00
24/08/2021	2030 On 04-November-21			Bond Future	9.00	96.3412	96.4362	96.3412	97,591.00
24/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8432	8	8	8	0.00
24/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	8337	8	8	8	0.00
24/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1091	1	1	1	300.00
24/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	12304	12	12	12	0.00
24/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	1047	1	1	1	3,250.00
24/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2634	3	3	3	0.00
24/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	5119	5	5	5	29.00
24/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	8384	8	8	8	0.00
24/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	316	0	0	0	300.00
24/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11476	11	11	11	0.00
24/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2285	2	2	2	29.00
24/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2817	3	3	3	0.00
24/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	925	1	1	1	9,100.00
24/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1010	1	1	1	0.00
24/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2383	2	2	2	0.00
24/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	9	0	0	0	300.00
24/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	78	0	0	0	0.00
24/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	80	0	0	0	0.00
24/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4467	5	4	5	0.00
24/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1203	1	1	1	0.00
24/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2452	3	2	3	0.00
24/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	15	0	0	0	29.00
24/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	331	0	0	0	0.00
24/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	76	0	0	0	0.00
24/08/2021	2030 On 03-February-22			Bond Future	9.19	93.4345	93.5275	93.4345	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
24/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	3110	3	3	3	0.00
24/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	3079	3	3	3	0.00
24/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4282	4	4	4	0.00
24/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8667	9	9	9	0.00
24/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3640	4	4	4	1,000.00
24/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3142	3	3	3	0.00
24/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2833	3	3	3	0.00
24/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	733	1	1	1	101.00
24/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1537	2	2	2	1,000.00
24/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3391	3	3	3	0.00
24/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2005	2	2	2	101.00
24/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5143	5	5	5	0.00
24/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	1789	2	2	2	0.00
24/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	352	0	0	0	1,000.00
24/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1507	2	2	2	0.00
24/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1223	1	1	1	101.00
24/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	1830	2	2	2	0.00
24/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	1810	2	2	2	0.00
24/08/2021	2030 On 05-May-22			Bond Future	9.39	94.5352	94.6283	94.5352	0.00
24/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5390	5	5	5	0.00
24/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5353	5	5	5	0.00
24/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2699	3	3	3	0.00
24/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1636	2	2	2	1,800.00
24/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8640	9	9	9	0.00
24/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1481	1	1	1	200.00
24/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	307	0	0	0	200.00
24/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5426	5	5	5	0.00
24/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4506	4	5	4	0.00
24/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	930	1	1	1	1,073.00
24/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	586	1	1	1	1,800.00
24/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4275	4	4	4	0.00
24/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4548	5	5	5	0.00
24/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7335	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
24/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1344	1	1	1	0.00
24/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9397	9	9	9	0.00
24/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	641	1	1	1	1,800.00
24/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	2924	3	3	3	1,073.00
24/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	5843	6	6	6	0.00
24/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1368	1	1	1	0.00
24/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1698	2	2	2	1,073.00
24/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1356	1	1	1	200.00
24/08/2021	2030 On 04-August-22			Bond Future	9.61	91.6337	91.7269	91.6337	0.00
24/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	3072	3	3	3	0.00
24/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	3047	3	3	3	0.00
24/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	3097	3	3	3	0.00
24/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3338	3	3	3	0.00
24/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3388	3	3	3	0.00
24/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3363	3	3	3	0.00
24/08/2021	2032 On 04-November-21			Bond Future	9.70	91.4396	91.5131	91.4396	123,319.00
24/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	11156	11	11	11	0.00
24/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	856	1	1	1	700.00
24/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	16429	16	16	16	0.00
24/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	11056	11	11	11	0.00
24/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2248	2	2	2	700.00
24/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	11106	11	11	11	0.00
24/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	39	0	0	0	0.00
24/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	1	0	0	0	700.00
24/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1482	2	1	2	0.00
24/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	41	0	0	0	0.00
24/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3146	3	3	3	0.00
24/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	40	0	0	0	0.00
24/08/2021	2032 On 03-February-22			Bond Future	9.90	92.4814	92.5528	92.4814	0.00
24/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4550	5	5	5	0.00
24/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4590	5	5	5	0.00
24/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	528	1	1	1	198.00

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24/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3428	3	3	3	0.00
24/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	831	1	1	1	97.00
24/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6716	7	7	7	0.00
24/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	4198	4	4	4	0.00
24/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1850	2	2	2	210.00
24/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4471	4	4	4	0.00
24/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5456	5	5	5	0.00
24/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4510	4	5	4	0.00
24/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2373	2	2	2	0.00
24/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1748	2	2	2	400.00
24/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7523	7	8	7	0.00
24/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4913	5	5	5	0.00
24/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1304	1	1	1	210.00
24/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	669	1	1	1	210.00
24/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	2889	3	3	3	198.00
24/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	6579	7	7	7	0.00
24/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1459	1	1	1	0.00
24/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1129	1	1	1	97.00
24/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1596	2	2	2	400.00
24/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	3637	4	4	4	0.00
24/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1475	2	1	2	0.00
24/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1426	1	1	1	198.00
24/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3498	4	3	4	0.00
24/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	817	1	1	1	400.00
24/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2021	2	2	2	97.00
24/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5425	5	5	5	0.00
24/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1442	1	1	1	0.00
24/08/2021	2032 On 05-May-22			Bond Future	10.10	89.4242	89.4955	89.4242	0.00
24/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6513	6	7	6	0.00
24/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6432	6	6	6	0.00
24/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1788	2	2	2	780.00
24/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3397	3	3	3	780.00
24/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6472	6	6	6	0.00

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24/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	7086	7	7	7	0.00
24/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1201	1	1	1	780.00
24/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1371	1	1	1	0.00
24/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1383	1	1	1	0.00
24/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	2928	3	3	3	0.00
24/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	4797	5	5	5	0.00
24/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1359	1	1	1	0.00
24/08/2021	2032 On 04-August-22			Bond Future	10.30	90.4632	90.5345	90.4632	0.00
24/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3404	3	3	3	0.00
24/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3376	3	3	3	0.00
24/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3431	3	3	3	0.00
24/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	3957	4	4	4	0.00
24/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	3929	4	4	4	0.00
24/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	3900	4	4	4	0.00
24/08/2021	2033 On 04-November-21			Bond Future	107.34	107.2365	107.3434	107.2365	8,979.00
24/08/2021	2033 On 03-February-22			Bond Future	108.59	108.4840	108.5888	108.4840	0.00
24/08/2021	2033 On 05-May-22			Bond Future	108.61	108.5091	108.6140	108.5091	0.00
24/08/2021	2033 On 04-August-22			Bond Future	109.96	109.8545	109.9596	109.8545	0.00
24/08/2021	2037 On 04-November-21			Bond Future	10.51	86.9735	87.2253	86.9735	120,362.00
24/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	13567	13	14	13	0.00
24/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	13516	13	14	13	0.00
24/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	13617	13	14	13	0.00
24/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10885	11	11	11	0.00
24/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	6580	6	7	6	600.00
24/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	85	0	0	0	600.00
24/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	385	0	0	0	0.00
24/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	25	0	0	0	0.00
24/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	26	0	0	0	0.00
24/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	25	0	0	0	0.00
24/08/2021	2037 On 03-February-22			Bond Future	10.70	83.7098	83.9617	83.7098	0.00
24/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	6087	6	6	6	0.00

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24/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	6041	6	6	6	0.00
24/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5995	6	6	6	0.00
24/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1286	1	1	1	0.00
24/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1314	1	1	1	0.00
24/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1300	1	1	1	0.00
24/08/2021	2037 On 05-May-22			Bond Future	10.89	84.6962	84.9502	84.6962	0.00
24/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	7254	7	7	7	0.00
24/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	7210	7	7	7	0.00
24/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	7166	7	7	7	0.00
24/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1573	2	2	2	0.00
24/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1599	2	2	2	0.00
24/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1586	2	2	2	0.00
24/08/2021	2037 On 04-August-22			Bond Future	11.10	81.4235	81.6797	81.4235	0.00
24/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3525	3	4	3	0.00
24/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	5171	5	5	5	0.00
24/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1578	2	2	2	50.00
24/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3496	3	3	3	0.00
24/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3467	3	3	3	0.00
24/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	4748	5	5	5	0.00
24/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	4681	5	5	5	0.00
24/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3224	3	3	3	50.00
24/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8041	8	8	8	0.00
24/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	4714	5	5	5	50.00
24/08/2021	2038 On 04-November-21			Bond Future	119.48	119.3231	119.4788	119.3231	5,949.00
24/08/2021	2038 On 03-February-22			Bond Future	119.09	118.9324	119.0861	118.9324	0.00
24/08/2021	2038 On 05-May-22			Bond Future	120.52	120.3608	120.5152	120.3608	0.00
24/08/2021	2038 On 04-August-22			Bond Future	120.19	120.0364	120.1914	120.0364	0.00
24/08/2021	2040 On 04-November-21			Bond Future	10.62	89.2516	89.4852	89.2516	82,082.00
24/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	14270	14	14	14	0.00
24/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	14164	14	14	14	0.00
24/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	14217	14	14	14	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	32	0	0	0	0.00
24/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	33	0	0	0	0.00
24/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	31	0	0	0	0.00
24/08/2021	2040 On 03-February-22			Bond Future	10.81	85.7635	85.9971	85.7635	0.00
24/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	6459	6	6	6	0.00
24/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	6410	6	6	6	0.00
24/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	6509	6	7	6	0.00
24/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1335	1	1	1	0.00
24/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1320	1	1	1	0.00
24/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1306	1	1	1	0.00
24/08/2021	2040 On 05-May-22			Bond Future	10.99	86.7741	87.0096	86.7741	0.00
24/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	7538	7	8	7	0.00
24/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	7491	7	7	7	0.00
24/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	847	1	1	1	1,200.00
24/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2372	2	2	2	1,200.00
24/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12949	13	13	13	0.00
24/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	7584	7	8	7	0.00
24/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	1653	2	2	2	0.00
24/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	5335	5	5	5	0.00
24/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	1667	2	2	2	0.00
24/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	684	1	1	1	1,200.00
24/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	1681	2	2	2	0.00
24/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	9448	10	9	10	0.00
24/08/2021	2040 On 04-August-22			Bond Future	11.19	83.2750	83.5124	83.2750	0.00
24/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3884	4	4	4	0.00
24/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3852	4	4	4	0.00
24/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3916	4	4	4	0.00
24/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	4874	5	5	5	0.00
24/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	4944	5	5	5	0.00
24/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	4909	5	5	5	0.00
24/08/2021	2044 On 04-November-21			Bond Future	10.68	85.8498	86.1244	85.8498	61,798.00
24/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	13968	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	13915	14	14	14	0.00
24/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	14020	14	14	14	0.00
24/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	38	0	0	0	0.00
24/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	40	0	0	0	0.00
24/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	39	0	0	0	0.00
24/08/2021	2044 On 03-February-22			Bond Future	10.85	82.4482	82.7233	82.4482	0.00
24/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	6461	6	6	6	0.00
24/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	6412	6	6	6	0.00
24/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	6363	6	6	6	0.00
24/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1384	1	1	1	0.00
24/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1369	1	1	1	0.00
24/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1355	1	1	1	0.00
24/08/2021	2044 On 05-May-22			Bond Future	11.03	83.4198	83.6972	83.4198	0.00
24/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	7539	7	8	7	0.00
24/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	7492	7	7	7	0.00
24/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	7446	7	7	7	0.00
24/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	1726	2	2	2	0.00
24/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	1712	2	2	2	0.00
24/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	1698	2	2	2	0.00
24/08/2021	2044 On 04-August-22			Bond Future	11.22	80.0067	80.2867	80.0067	0.00
24/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	4014	4	4	4	0.00
24/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3981	4	4	4	0.00
24/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3948	4	4	4	0.00
24/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	4892	5	5	5	0.00
24/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	4856	5	5	5	0.00
24/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	4821	5	5	5	0.00
24/08/2021	2046 On 04-November-21			Bond Future	106.72	106.5377	106.7185	106.5377	17,118.00
24/08/2021	2046 On 03-February-22			Bond Future	107.96	107.7771	107.9567	107.7771	0.00
24/08/2021	2046 On 05-May-22			Bond Future	107.37	107.1900	107.3705	107.1900	0.00
24/08/2021	2046 On 04-August-22			Bond Future	108.70	108.5192	108.7009	108.5192	0.00
24/08/2021	2050 On 04-November-21			Bond Future	110.09	110.1925	110.0904	110.1925	8,607.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	2050 On 03-February-22			Bond Future	109.39	109.4971	109.3902	109.4971	0.00
24/08/2021	2050 On 05-May-22			Bond Future	110.70	110.8124	110.7030	110.8124	0.00
24/08/2021	2050 On 04-August-22			Bond Future	110.06	110.1691	110.0574	110.1691	0.00
24/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	AL37 On 04-November-21			Index Future	809.66	809.1090	809.6620	809.1090	0.00
24/08/2021	AL37 On 03-February-22			Index Future	818.85	818.3180	818.8520	818.3180	0.00
24/08/2021	AL37 On 05-May-22			Index Future	828.48	827.9460	828.4760	827.9460	0.00
24/08/2021	AL37 On 04-August-22			Index Future	838.44	837.9090	838.4370	837.9090	0.00
24/08/2021	AL7T On 04-November-21			Index Future	926.41	925.5540	926.4130	925.5540	0.00
24/08/2021	AL7T On 03-February-22			Index Future	936.93	936.0890	936.9290	936.0890	0.00
24/08/2021	AL7T On 05-May-22			Index Future	947.94	947.1020	947.9410	947.1020	0.00
24/08/2021	AL7T On 04-August-22			Index Future	959.34	958.4990	959.3380	958.4990	0.00
24/08/2021	ALBI On 04-November-21			Index Future	816.19	814.8010	816.1880	814.8010	119.00
24/08/2021	ALBI On 03-February-22			Index Future	825.45	824.0760	825.4520	824.0760	0.00
24/08/2021	ALBI On 05-May-22			Index Future	835.15	833.7710	835.1540	833.7710	0.00
24/08/2021	ALBI On 04-August-22			Index Future	845.20	843.8040	845.1950	843.8040	0.00
24/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2021	ES33 On 04-November-21			Bond Future	11.25	76.7505	76.9003	76.7505	350.00
24/08/2021	ES33 On 03-February-22			Bond Future	11.49	77.6435	77.7927	77.6435	0.00
24/08/2021	ES33 On 05-May-22			Bond Future	11.73	74.7989	74.9490	74.7989	0.00
24/08/2021	ES33 On 04-August-22			Bond Future	11.98	75.6791	75.8303	75.6791	0.00
24/08/2021	ES42 On 04-November-21			Bond Future	11.75	75.1313	75.3642	75.1313	4,779.00
24/08/2021	ES42 On 03-February-22			Bond Future	11.97	76.0061	76.2393	76.0061	0.00
24/08/2021	ES42 On 05-May-22			Bond Future	12.19	72.6610	72.8962	72.6610	0.00
24/08/2021	ES42 On 04-August-22			Bond Future	12.43	73.5146	73.7520	73.5146	0.00
24/08/2021	GOVI On 04-November-21			GOVI	806.04	804.7110	806.0430	804.7110	986.00
24/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	776230	76	78	76	0.00
24/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	776430	76	78	76	0.00
24/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	776330	76	78	76	0.00
24/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22			GOVI	815.19	813.8710	815.1930	813.8710	0.00
24/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	224430	21	22	21	0.00
24/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	224530	21	22	21	0.00
24/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	224330	21	22	21	0.00
24/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22			GOVI	824.77	823.4460	824.7740	823.4460	0.00
24/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	365340	35	37	35	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
24/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	365440	35	37	35	0.00
24/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	365240	35	37	35	0.00
24/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22			GOVI	834.69	833.3550	834.6900	833.3550	0.00
24/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	154200	14	15	14	0.00
24/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	154300	14	15	14	0.00
24/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	154100	14	15	14	0.00
24/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
24/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
24/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2021	IGOV On 04-November-21			Index Future	294.31	294.2320	294.3140	294.2320	475.00
24/08/2021	IGOV On 03-February-22			Index Future	297.73	297.6530	297.7270	297.6530	0.00
24/08/2021	IGOV On 05-May-22			Index Future	301.30	301.2260	301.2980	301.2260	0.00
24/08/2021	IGOV On 04-August-22			Index Future	304.99	304.9210	304.9900	304.9210	0.00
24/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
24/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
24/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
24/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.3250	96.2950	96.3250	30,000.00
24/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.75	96.2750	96.2550	96.2750	0.00
24/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.77	96.2500	96.2300	96.2500	0.00
24/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1450	96.1350	96.1450	0.00
24/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0900	96.0900	96.0900	0.00
24/08/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.05	95.9400	95.9500	95.9400	0.00
24/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.13	95.8700	95.8700	95.8700	0.00
24/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.45	95.5350	95.5550	95.5350	472.00
24/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.72	95.2500	95.2800	95.2500	0.00
24/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	68.00
24/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.20	94.7950	94.8050	94.7950	0.00
24/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.5250	94.5250	94.5250	0.00
24/08/2021	R023 On 04-November-21			Bond Future	5.07	104.8161	104.8378	104.8161	13,146.00
24/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	96	0	0	0	0.00
24/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	91	0	0	0	0.00
24/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	86	0	0	0	0.00
24/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	300	0	0	0	0.00
24/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	293	0	0	0	0.00
24/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	285	0	0	0	0.00
24/08/2021	R023 On 03-February-22			Bond Future	5.20	106.0098	106.0285	106.0098	0.00
24/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	201	0	0	0	0.00
24/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	196	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
24/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	206	0	0	0	0.00
24/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	329	0	0	0	0.00
24/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	340	0	0	0	0.00
24/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	335	0	0	0	0.00
24/08/2021	R023 On 05-May-22			Bond Future	5.34	103.3477	103.3655	103.3477	0.00
24/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	842	1	1	1	0.00
24/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	835	1	1	1	0.00
24/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	849	1	1	1	0.00
24/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	80	0	0	0	0.00
24/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	82	0	0	0	0.00
24/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	81	0	0	0	0.00
24/08/2021	R023 On 04-August-22			Bond Future	5.54	104.5741	104.5912	104.5741	0.00
24/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	428	0	0	0	0.00
24/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	424	0	0	0	0.00
24/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	432	0	0	0	0.00
24/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	152	0	0	0	0.00
24/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	155	0	0	0	0.00
24/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	153	0	0	0	0.00
24/08/2021	R035 On 04-November-21			Bond Future	10.27	91.4550	91.6724	91.4550	77,110.00
24/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	13345	13	13	13	0.00
24/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	9252	9	9	9	0.00
24/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1908	2	2	2	782.00
24/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19728	20	20	20	0.00
24/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	13293	13	13	13	0.00
24/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	6302	6	6	6	0.00
24/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	13397	13	13	13	0.00
24/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5674	6	6	6	0.00
24/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1563	1	2	1	400.00
24/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3430	3	3	3	400.00
24/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	3341	3	3	3	0.00
24/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1533	1	2	1	350.00
24/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1202	1	1	1	350.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	2623	3	3	3	0.00
24/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	427	0	0	0	350.00
24/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1162	1	1	1	0.00
24/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	528	1	1	1	782.00
24/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2192	2	2	2	0.00
24/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	2585	3	3	3	0.00
24/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	28	0	0	0	0.00
24/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	153	0	0	0	782.00
24/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	29	0	0	0	0.00
24/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
24/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	29	0	0	0	0.00
24/08/2021	R035 On 03-February-22			Bond Future	10.47	92.4965	92.7135	92.4965	0.00
24/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	6082	6	6	6	0.00
24/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	947	1	1	1	683.00
24/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1849	2	2	2	280.00
24/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	9137	9	9	9	0.00
24/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	5227	5	5	5	0.00
24/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	6036	6	6	6	0.00
24/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5990	6	6	6	0.00
24/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6778	7	7	7	0.00
24/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	5139	5	5	5	0.00
24/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	6266	6	6	6	0.00
24/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3601	3	4	3	0.00
24/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	8405	8	8	8	0.00
24/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2302	2	2	2	200.00
24/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2576	2	3	2	1,600.00
24/08/2021	R035 On 03-February-22	9.92	Call	Bond Future	1401	1	1	1	200.00
24/08/2021	R035 On 03-February-22	10.61	Call	Bond Future	3455	3	3	3	0.00
24/08/2021	R035 On 03-February-22	11.11	Call	Bond Future	5493	5	5	5	0.00
24/08/2021	R035 On 03-February-22	10.61	Put	Bond Future	2566	3	3	3	200.00
24/08/2021	R035 On 03-February-22	9.92	Put	Bond Future	5066	5	5	5	0.00
24/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1599	2	2	2	1,600.00
24/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3364	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
24/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	783	1	1	1	280.00
24/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1256	1	1	1	200.00
24/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	3681	4	4	4	0.00
24/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1118	1	1	1	683.00
24/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1337	1	1	1	0.00
24/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1324	1	1	1	0.00
24/08/2021	R035 On 03-February-22	11.11	Put	Bond Future	1502	2	2	2	200.00
24/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	670	1	1	1	1,800.00
24/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1633	2	2	2	280.00
24/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4294	4	4	4	0.00
24/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1310	1	1	1	0.00
24/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2457	3	2	3	683.00
24/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6135	6	6	6	0.00
24/08/2021	R035 On 05-May-22			Bond Future	10.67	89.1079	89.3264	89.1079	0.00
24/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	7413	7	7	7	0.00
24/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	7369	7	7	7	0.00
24/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	7325	7	7	7	0.00
24/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1562	2	2	2	0.00
24/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1549	2	2	2	0.00
24/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1536	2	2	2	0.00
24/08/2021	R035 On 04-August-22			Bond Future	10.87	90.1405	90.3607	90.1405	0.00
24/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3687	4	4	4	0.00
24/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4942	5	5	5	0.00
24/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3627	4	4	4	0.00
24/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3392	3	3	3	0.00
24/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1518	1	2	1	100.00
24/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3657	4	4	4	0.00
24/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	4528	5	5	5	0.00
24/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	4823	5	5	5	100.00
24/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8155	8	8	8	0.00
24/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	4560	5	5	5	0.00
24/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3387	3	3	3	100.00
24/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4497	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
24/08/2021	R186 On 04-November-21			Bond Future	7.44	116.7520	116.8299	116.7520	65,520.00
24/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	3248	3	3	3	0.00
24/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5851	6	6	6	0.00
24/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	3212	3	3	3	0.00
24/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	2084	2	2	2	0.00
24/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	3175	3	3	3	0.00
24/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	305	0	0	0	0.00
24/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	298	0	0	0	0.00
24/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	55	0	0	0	15,177.00
24/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	291	0	0	0	0.00
24/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	625	1	1	1	15,177.00
24/08/2021	R186 On 03-February-22			Bond Future	7.63	112.8001	112.8752	112.8001	0.00
24/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	1041	1	1	1	0.00
24/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	1025	1	1	1	0.00
24/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	1058	1	1	1	0.00
24/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2487	3	2	3	0.00
24/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	2541	3	3	3	0.00
24/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	2514	3	3	3	0.00
24/08/2021	R186 On 05-May-22			Bond Future	7.83	114.1287	114.2035	114.1287	0.00
24/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	3151	3	3	3	0.00
24/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	2100	2	2	2	435.00
24/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	4101	4	4	4	0.00
24/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	3124	3	3	3	0.00
24/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	3179	3	3	3	0.00
24/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	996	1	1	1	435.00
24/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1210	1	1	1	0.00
24/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3248	3	3	3	0.00
24/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1235	1	1	1	0.00
24/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	1892	2	2	2	0.00
24/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	874	1	1	1	435.00
24/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1222	1	1	1	0.00
24/08/2021	R186 On 04-August-22			Bond Future	8.04	110.1859	110.2606	110.1859	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
24/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2478	2	2	2	0.00
24/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2458	2	2	2	0.00
24/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2500	2	2	2	0.00
24/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2091	2	2	2	0.00
24/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2125	2	2	2	0.00
24/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2107	2	2	2	0.00
24/08/2021	R197 On 04-November-21			Bond Future	326.30	326.3247	326.2979	326.3247	1,274.00
24/08/2021	R197 On 03-February-22			Bond Future	321.86	321.9016	321.8644	321.9016	0.00
24/08/2021	R197 On 05-May-22			Bond Future	325.73	325.7683	325.7271	325.7683	0.00
24/08/2021	R197 On 04-August-22			Bond Future	321.39	321.4337	321.3887	321.4337	0.00
24/08/2021	R202 On 04-November-21			Bond Future	237.84	237.9549	237.8371	237.9549	8,324.00
24/08/2021	R202 On 03-February-22			Bond Future	236.23	236.3573	236.2308	236.3573	0.00
24/08/2021	R202 On 05-May-22			Bond Future	239.07	239.1963	239.0656	239.1963	0.00
24/08/2021	R202 On 04-August-22			Bond Future	237.58	237.7141	237.5794	237.7141	0.00
24/08/2021	R209 On 04-November-21			Bond Future	10.25	70.7476	70.9065	70.7476	37,855.00
24/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	10091	10	10	10	0.00
24/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	280	0	0	0	6,000.00
24/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2582	2	3	2	0.00
24/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	1089	1	1	1	0.00
24/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	10136	10	10	10	0.00
24/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	10045	10	10	10	0.00
24/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	9266	9	9	9	0.00
24/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	72	0	0	0	9,000.00
24/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	49	0	0	0	0.00
24/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	2565	3	3	3	3,100.00
24/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	50	0	0	0	0.00
24/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	51	0	0	0	0.00
24/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1155	1	1	1	9,400.00
24/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	4835	5	5	5	0.00
24/08/2021	R209 On 03-February-22			Bond Future	10.42	71.5536	71.7120	71.5536	0.00
24/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4657	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
24/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4618	5	5	5	0.00
24/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4579	4	5	4	0.00
24/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1312	1	1	1	0.00
24/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1297	1	1	1	0.00
24/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1283	1	1	1	0.00
24/08/2021	R209 On 05-May-22			Bond Future	10.60	69.2552	69.4147	69.2552	0.00
24/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5917	6	6	6	0.00
24/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5879	6	6	6	0.00
24/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5841	6	6	6	0.00
24/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1453	2	1	2	0.00
24/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1440	1	1	1	0.00
24/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1428	1	1	1	0.00
24/08/2021	R209 On 04-August-22			Bond Future	10.78	70.0580	70.2188	70.0580	0.00
24/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	3016	3	3	3	0.00
24/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2964	3	3	3	0.00
24/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2989	3	3	3	0.00
24/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4072	4	4	4	0.00
24/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4102	4	4	4	0.00
24/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4043	4	4	4	0.00
24/08/2021	R210 On 04-November-21			Bond Future	210.75	210.4391	210.7483	210.4391	1,486.00
24/08/2021	R210 On 03-February-22			Bond Future	213.19	212.8874	213.1937	212.8874	0.00
24/08/2021	R210 On 05-May-22			Bond Future	212.90	212.5915	212.8992	212.5915	0.00
24/08/2021	R210 On 04-August-22			Bond Future	215.54	215.2278	215.5369	215.2278	0.00
24/08/2021	R212 On 04-November-21			Bond Future	174.98	174.9940	174.9785	174.9940	1,025.00
24/08/2021	R213 On 04-November-21			Bond Future	9.37	86.7493	86.8442	86.7493	9,684.00
24/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8986	9	9	9	0.00
24/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8940	9	9	9	0.00
24/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	9033	9	9	9	0.00
24/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	53	0	0	0	0.00
24/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	52	0	0	0	0.00
24/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	50	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
24/08/2021	R213 On 03-February-22			Bond Future	9.56	87.7372	87.8306	87.7372	0.00
24/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3730	4	4	4	0.00
24/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3695	4	4	4	0.00
24/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4380	4	4	4	0.00
24/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2472	2	2	2	0.00
24/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4755	5	5	5	0.00
24/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	3025	3	3	3	0.00
24/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	6135	6	6	6	0.00
24/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1544	2	2	2	430.00
24/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4454	4	4	4	0.00
24/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1396	1	1	1	220.00
24/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3765	4	4	4	0.00
24/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	575	1	1	1	200.00
24/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	794	1	1	1	102.00
24/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3836	4	4	4	0.00
24/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6420	6	6	6	0.00
24/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	717	1	1	1	220.00
24/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1508	2	2	2	430.00
24/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3386	3	3	3	0.00
24/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	776	1	1	1	430.00
24/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	4993	5	5	5	0.00
24/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1542	2	2	2	0.00
24/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2357	2	2	2	200.00
24/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	5751	6	6	6	0.00
24/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1253	1	1	1	220.00
24/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	3625	4	4	4	0.00
24/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	1953	2	2	2	102.00
24/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1147	1	1	1	102.00
24/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1281	1	1	1	200.00
24/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1575	2	2	2	0.00
24/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1558	2	2	2	0.00
24/08/2021	R213 On 05-May-22			Bond Future	9.75	85.2384	85.3319	85.2384	0.00
24/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5851	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5888	6	6	6	0.00
24/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5814	6	6	6	0.00
24/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1355	1	1	1	0.00
24/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1379	1	1	1	0.00
24/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1367	1	1	1	0.00
24/08/2021	R213 On 04-August-22			Bond Future	9.95	86.2303	86.3240	86.2303	0.00
24/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3157	3	3	3	0.00
24/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	3130	3	3	3	0.00
24/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	3103	3	3	3	0.00
24/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3400	3	3	3	0.00
24/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3448	3	3	3	0.00
24/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3424	3	3	3	0.00
24/08/2021	R214 On 04-November-21			Bond Future	10.64	67.3712	67.5939	67.3712	18,091.00
24/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	9717	10	10	10	0.00
24/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	9673	9	10	9	0.00
24/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	9629	9	10	9	0.00
24/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	72	0	0	0	0.00
24/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	69	0	0	0	0.00
24/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	71	0	0	0	0.00
24/08/2021	R214 On 03-February-22			Bond Future	10.81	68.1385	68.3615	68.1385	0.00
24/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4698	5	5	5	0.00
24/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4659	5	5	5	0.00
24/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4737	5	5	5	0.00
24/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1448	2	1	2	0.00
24/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1433	2	1	2	0.00
24/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1419	1	1	1	0.00
24/08/2021	R214 On 05-May-22			Bond Future	10.98	65.6613	65.8862	65.6613	0.00
24/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5807	6	6	6	0.00
24/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5770	6	6	6	0.00
24/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5844	6	6	6	0.00
24/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1755	2	2	2	0.00
24/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1742	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1728	2	2	2	0.00
24/08/2021	R214 On 04-August-22			Bond Future	11.16	66.4212	66.6482	66.4212	0.00
24/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	3158	3	3	3	0.00
24/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	3131	3	3	3	0.00
24/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	3184	3	3	3	0.00
24/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4152	4	4	4	0.00
24/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4182	4	4	4	0.00
24/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4122	4	4	4	0.00
24/08/2021	R248 On 04-November-21			Bond Future	10.60	85.1486	85.3940	85.1486	167,643.00
24/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	14416	14	14	14	0.00
24/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	14363	14	14	14	0.00
24/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	1277	1	1	1	0.00
24/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	149	0	0	0	0.00
24/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	1014	1	1	1	1,050.00
24/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	3177	3	3	3	1,050.00
24/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	14469	14	14	14	0.00
24/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	33	0	0	0	0.00
24/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	1659	2	2	2	0.00
24/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	4108	4	4	4	0.00
24/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	8320	9	8	9	0.00
24/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	35	0	0	0	0.00
24/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	3572	4	4	4	0.00
24/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	34	0	0	0	0.00
24/08/2021	R248 On 03-February-22			Bond Future	10.77	86.1183	86.3638	86.1183	0.00
24/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	6679	7	7	7	0.00
24/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	6629	6	7	6	0.00
24/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	728	1	1	1	1,300.00
24/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	6580	6	7	6	0.00
24/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	2401	2	2	2	1,300.00
24/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	8417	9	8	9	0.00
24/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	4409	5	4	5	0.00
24/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1646	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1678	2	2	2	0.00
24/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1662	2	2	2	0.00
24/08/2021	R248 On 05-May-22			Bond Future	10.93	82.7177	82.9651	82.7177	0.00
24/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	7849	8	8	8	0.00
24/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	7802	8	8	8	0.00
24/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	7754	8	8	8	0.00
24/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2004	2	2	2	0.00
24/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	1973	2	2	2	0.00
24/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	1989	2	2	2	0.00
24/08/2021	R248 On 04-August-22			Bond Future	11.11	83.6753	83.9249	83.6753	0.00
24/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	4263	4	4	4	0.00
24/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	4227	4	4	4	0.00
24/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	4192	4	4	4	0.00
24/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5094	5	5	5	0.00
24/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5058	5	5	5	0.00
24/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5023	5	5	5	0.00