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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/09/2021 TO: 16/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	2025 On 04-November-21			Bond Future	155.37	155.5639	155.3672	155.5639	5,090.00
16/09/2021	2025 On 03-February-22			Bond Future	155.58	155.7748	155.5753	155.7748	0.00
16/09/2021	2025 On 05-May-22			Bond Future	157.44	157.6402	157.4380	157.6402	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
16/09/2021	2025 On 04-August-22			Bond Future	157.78	157.9847	157.7797	157.9847	0.00
16/09/2021	2029 On 04-November-21			Bond Future	114.68	114.9958	114.6830	114.9958	2,964.00
16/09/2021	2029 On 03-February-22			Bond Future	116.00	116.3207	116.0038	116.3207	0.00
16/09/2021	2029 On 05-May-22			Bond Future	116.19	116.5155	116.1948	116.5155	0.00
16/09/2021	2029 On 04-August-22			Bond Future	117.64	117.9644	117.6394	117.9644	0.00
16/09/2021	2030 On 04-November-21			Bond Future	9.01	96.2527	96.4054	96.2527	97,229.00
16/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8346	8	8	8	0.00
16/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8249	8	8	8	0.00
16/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	789	1	1	1	300.00
16/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12266	12	12	12	0.00
16/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	749	1	1	1	3,250.00
16/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2325	2	2	2	0.00
16/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	4926	5	5	5	29.00
16/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8298	8	8	8	0.00
16/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	157	0	0	0	300.00
16/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11432	11	11	11	0.00
16/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	1966	2	2	2	29.00
16/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2517	2	3	2	0.00
16/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	655	1	1	1	9,100.00
16/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	733	1	1	1	0.00
16/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2112	2	2	2	0.00
16/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	1	0	0	0	300.00
16/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	22	0	0	0	0.00
16/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	23	0	0	0	0.00
16/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4339	4	4	4	0.00
16/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	914	1	1	1	0.00
16/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2185	2	2	2	0.00
16/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	2	0	0	0	29.00
16/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	169	0	0	0	0.00
16/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	21	0	0	0	0.00
16/09/2021	2030 On 03-February-22			Bond Future	9.20	93.3341	93.4881	93.3341	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
16/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	2843	3	3	3	0.00
16/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	2811	3	3	3	0.00
16/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4038	4	4	4	0.00
16/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8521	8	9	8	0.00
16/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3382	3	3	3	1,000.00
16/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	2875	3	3	3	0.00
16/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2563	2	3	2	0.00
16/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	543	1	1	1	101.00
16/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1284	1	1	1	1,000.00
16/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3178	3	3	3	0.00
16/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1774	2	2	2	101.00
16/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4993	5	5	5	0.00
16/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1561	2	2	2	0.00
16/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	245	0	0	0	1,000.00
16/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1288	1	1	1	0.00
16/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1019	1	1	1	101.00
16/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1602	2	2	2	0.00
16/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1582	2	2	2	0.00
16/09/2021	2030 On 05-May-22			Bond Future	9.40	94.4302	94.5858	94.4302	0.00
16/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5212	5	5	5	0.00
16/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5175	5	5	5	0.00
16/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2509	2	3	2	0.00
16/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1466	1	1	1	1,800.00
16/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8501	8	9	8	0.00
16/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1317	1	1	1	200.00
16/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	243	0	0	0	200.00
16/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5249	5	5	5	0.00
16/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4321	4	4	4	0.00
16/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	796	1	1	1	1,073.00
16/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	485	0	0	0	1,800.00
16/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4148	4	4	4	0.00
16/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4427	5	4	5	0.00
16/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7276	7	7	7	0.00

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16/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1209	1	1	1	0.00
16/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9375	10	9	10	0.00
16/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	543	1	1	1	1,800.00
16/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2777	3	3	3	1,073.00
16/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5751	6	6	6	0.00
16/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1233	1	1	1	0.00
16/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1555	2	2	2	1,073.00
16/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1221	1	1	1	200.00
16/09/2021	2030 On 04-August-22			Bond Future	9.62	91.5305	91.6879	91.5305	0.00
16/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	2906	3	3	3	0.00
16/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	2881	3	3	3	0.00
16/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	2931	3	3	3	0.00
16/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3212	3	3	3	0.00
16/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3261	3	3	3	0.00
16/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3237	3	3	3	0.00
16/09/2021	2032 On 04-November-21			Bond Future	9.69	91.4281	91.5953	91.4281	124,291.00
16/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11206	11	11	11	0.00
16/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	603	1	1	1	700.00
16/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16510	16	17	16	0.00
16/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11105	11	11	11	0.00
16/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	1969	2	2	2	700.00
16/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11155	11	11	11	0.00
16/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
16/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1121	1	1	1	0.00
16/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2811	3	3	3	0.00
16/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2032 On 03-February-22			Bond Future	9.88	92.4589	92.6277	92.4589	0.00
16/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4323	4	4	4	0.00
16/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4364	4	4	4	0.00
16/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	345	0	0	0	198.00

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16/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3162	3	3	3	0.00
16/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	600	1	1	1	97.00
16/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6566	6	7	6	0.00
16/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	3958	4	4	4	0.00
16/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1439	1	1	1	1,050.00
16/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1563	2	2	2	210.00
16/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4241	4	4	4	0.00
16/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5262	5	5	5	0.00
16/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4282	4	4	4	0.00
16/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2086	2	2	2	0.00
16/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1463	1	1	1	400.00
16/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7398	7	7	7	0.00
16/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	4699	5	5	5	0.00
16/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5218	5	5	5	0.00
16/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	1694	2	2	2	0.00
16/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	871	1	1	1	1,050.00
16/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1016	1	1	1	210.00
16/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	469	0	0	0	210.00
16/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2527	3	3	3	198.00
16/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6321	6	6	6	0.00
16/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1155	1	1	1	0.00
16/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	860	1	1	1	97.00
16/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1281	1	1	1	400.00
16/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3277	3	3	3	0.00
16/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1170	1	1	1	0.00
16/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1126	1	1	1	198.00
16/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2967	3	3	3	1,050.00
16/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3313	3	3	3	0.00
16/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3137	3	3	3	0.00
16/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	593	1	1	1	400.00
16/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1680	2	2	2	97.00
16/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5119	5	5	5	0.00
16/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1141	1	1	1	0.00

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16/09/2021	2032 On 05-May-22			Bond Future	10.08	89.3979	89.5685	89.3979	0.00
16/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6470	6	6	6	0.00
16/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6388	6	6	6	0.00
16/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3276	3	3	3	780.00
16/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1680	2	2	2	780.00
16/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6429	6	6	6	0.00
16/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7053	7	7	7	0.00
16/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1095	1	1	1	780.00
16/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1255	1	1	1	0.00
16/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1266	1	1	1	0.00
16/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2733	3	3	3	0.00
16/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4615	5	5	5	0.00
16/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1243	1	1	1	0.00
16/09/2021	2032 On 04-August-22			Bond Future	10.29	90.4395	90.6121	90.4395	0.00
16/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3230	3	3	3	0.00
16/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3202	3	3	3	0.00
16/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3257	3	3	3	0.00
16/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3705	4	4	4	0.00
16/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3677	4	4	4	0.00
16/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3649	4	4	4	0.00
16/09/2021	2033 On 04-November-21			Bond Future	108.69	108.8988	108.6889	108.8988	8,979.00
16/09/2021	2033 On 03-February-22			Bond Future	109.94	110.1534	109.9407	110.1534	0.00
16/09/2021	2033 On 05-May-22			Bond Future	109.98	110.1945	109.9791	110.1945	0.00
16/09/2021	2033 On 04-August-22			Bond Future	111.35	111.5646	111.3464	111.5646	0.00
16/09/2021	2037 On 04-November-21			Bond Future	10.47	87.4136	87.4617	87.4136	120,215.00
16/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13781	14	14	14	0.00
16/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13730	14	14	14	0.00
16/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	13832	14	14	14	0.00
16/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11056	11	11	11	0.00
16/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6604	7	7	7	600.00
16/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	20	0	0	0	600.00

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16/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	172	0	0	0	0.00
16/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	3	0	0	0	0.00
16/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	4	0	0	0	0.00
16/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	3	0	0	0	0.00
16/09/2021	2037 On 03-February-22			Bond Future	10.66	84.1451	84.1933	84.1451	0.00
16/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	5976	6	6	6	0.00
16/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	5929	6	6	6	0.00
16/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	5881	6	6	6	0.00
16/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	944	1	1	1	0.00
16/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	968	1	1	1	0.00
16/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	956	1	1	1	0.00
16/09/2021	2037 On 05-May-22			Bond Future	10.85	85.1335	85.1821	85.1335	0.00
16/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7314	7	7	7	0.00
16/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7270	7	7	7	0.00
16/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7225	7	7	7	0.00
16/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1402	1	1	1	0.00
16/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1426	1	1	1	0.00
16/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1414	1	1	1	0.00
16/09/2021	2037 On 04-August-22			Bond Future	11.06	81.8691	81.9182	81.8691	0.00
16/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3442	3	3	3	0.00
16/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5141	5	5	5	0.00
16/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1453	1	1	1	50.00
16/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3412	3	3	3	0.00
16/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3382	3	3	3	0.00
16/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4425	4	4	4	0.00
16/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4359	4	4	4	0.00
16/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2955	3	3	3	50.00
16/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7678	8	8	8	0.00
16/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4392	4	4	4	50.00
16/09/2021	2038 On 04-November-21			Bond Future	120.92	121.0705	120.9224	121.0705	5,949.00
16/09/2021	2038 On 03-February-22			Bond Future	120.54	120.6861	120.5360	120.6861	0.00
16/09/2021	2038 On 05-May-22			Bond Future	121.98	122.1316	121.9793	122.1316	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
16/09/2021	2038 On 04-August-22			Bond Future	121.68	121.8327	121.6785	121.8327	0.00
16/09/2021	2040 On 04-November-21			Bond Future	10.59	89.6049	89.6928	89.6049	81,495.00
16/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14452	14	14	14	0.00
16/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14344	14	14	14	0.00
16/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14398	14	14	14	0.00
16/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	5	0	0	0	0.00
16/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	5	0	0	0	0.00
16/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	5	0	0	0	0.00
16/09/2021	2040 On 03-February-22			Bond Future	10.78	86.1108	86.1993	86.1108	0.00
16/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6398	6	6	6	0.00
16/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6348	6	6	6	0.00
16/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6449	6	6	6	0.00
16/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1070	1	1	1	0.00
16/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1057	1	1	1	0.00
16/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1045	1	1	1	0.00
16/09/2021	2040 On 05-May-22			Bond Future	10.97	87.1223	87.2118	87.1223	0.00
16/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7567	8	8	8	0.00
16/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7520	7	8	7	0.00
16/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	718	1	1	1	1,200.00
16/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2272	2	2	2	1,200.00
16/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13047	13	13	13	0.00
16/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7615	8	8	8	0.00
16/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1481	2	1	2	0.00
16/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5033	5	5	5	0.00
16/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1494	2	1	2	0.00
16/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	580	1	1	1	1,200.00
16/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1508	2	2	2	0.00
16/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9117	9	9	9	0.00
16/09/2021	2040 On 04-August-22			Bond Future	11.16	83.6304	83.7208	83.6304	0.00
16/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3710	4	4	4	0.00
16/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3678	4	4	4	0.00
16/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3743	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4492	5	4	5	0.00
16/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4562	5	5	5	0.00
16/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4527	5	5	5	0.00
16/09/2021	2044 On 04-November-21			Bond Future	10.63	86.3802	86.4691	86.3802	60,562.00
16/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14280	14	14	14	0.00
16/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14227	14	14	14	0.00
16/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14333	14	14	14	0.00
16/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	7	0	0	0	0.00
16/09/2021	2044 On 03-February-22			Bond Future	10.80	82.9748	83.0645	82.9748	0.00
16/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6508	6	7	6	0.00
16/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6456	6	6	6	0.00
16/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6405	6	6	6	0.00
16/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1085	1	1	1	0.00
16/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1072	1	1	1	0.00
16/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1060	1	1	1	0.00
16/09/2021	2044 On 05-May-22			Bond Future	10.98	83.9495	84.0401	83.9495	0.00
16/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7679	8	8	8	0.00
16/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7631	8	8	8	0.00
16/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7583	8	8	8	0.00
16/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1521	2	2	2	0.00
16/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1508	2	2	2	0.00
16/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1494	2	1	2	0.00
16/09/2021	2044 On 04-August-22			Bond Future	11.17	80.5459	80.6374	80.5459	0.00
16/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	3914	4	4	4	0.00
16/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	3880	4	4	4	0.00
16/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	3847	4	4	4	0.00
16/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4440	4	4	4	0.00
16/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4406	4	4	4	0.00
16/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4371	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	2046 On 04-November-21			Bond Future	108.17	108.5317	108.1730	108.5317	17,227.00
16/09/2021	2046 On 03-February-22			Bond Future	109.42	109.7821	109.4189	109.7821	0.00
16/09/2021	2046 On 05-May-22			Bond Future	108.85	109.2145	108.8466	109.2145	0.00
16/09/2021	2046 On 04-August-22			Bond Future	110.20	110.5728	110.2002	110.5728	0.00
16/09/2021	2050 On 04-November-21			Bond Future	112.13	111.9100	112.1269	111.9100	8,607.00
16/09/2021	2050 On 03-February-22			Bond Future	111.44	111.2217	111.4407	111.2217	0.00
16/09/2021	2050 On 05-May-22			Bond Future	112.78	112.5538	112.7752	112.5538	0.00
16/09/2021	2050 On 04-August-22			Bond Future	112.16	111.9354	112.1594	111.9354	0.00
16/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	AL37 On 04-November-21			Index Future	807.64	807.4060	807.6420	807.4060	0.00
16/09/2021	AL37 On 03-February-22			Index Future	816.75	816.5090	816.7450	816.5090	0.00
16/09/2021	AL37 On 05-May-22			Index Future	826.33	826.0890	826.3250	826.0890	0.00
16/09/2021	AL37 On 04-August-22			Index Future	836.30	836.0590	836.2970	836.0590	0.00
16/09/2021	AL7T On 04-November-21			Index Future	926.39	924.8680	926.3940	924.8680	0.00
16/09/2021	AL7T On 03-February-22			Index Future	936.84	935.2960	936.8350	935.2960	0.00
16/09/2021	AL7T On 05-May-22			Index Future	947.82	946.2680	947.8240	946.2680	0.00
16/09/2021	AL7T On 04-August-22			Index Future	959.26	957.6890	959.2620	957.6890	0.00
16/09/2021	ALBI On 04-November-21			Index Future	816.86	816.0720	816.8550	816.0720	119.00
16/09/2021	ALBI On 03-February-22			Index Future	826.06	825.2740	826.0620	825.2740	0.00
16/09/2021	ALBI On 05-May-22			Index Future	835.75	834.9560	835.7510	834.9560	0.00
16/09/2021	ALBI On 04-August-22			Index Future	845.84	845.0330	845.8360	845.0330	0.00
16/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2021	ES33 On 04-November-21			Bond Future	11.20	77.1203	77.1889	77.1203	350.00
16/09/2021	ES33 On 03-February-22			Bond Future	11.43	78.0088	78.0779	78.0088	0.00
16/09/2021	ES33 On 05-May-22			Bond Future	11.67	75.1658	75.2356	75.1658	0.00
16/09/2021	ES33 On 04-August-22			Bond Future	11.92	76.0533	76.1238	76.0533	0.00
16/09/2021	ES42 On 04-November-21			Bond Future	11.69	75.6565	75.7342	75.6565	4,779.00
16/09/2021	ES42 On 03-February-22			Bond Future	11.91	76.5286	76.6070	76.5286	0.00
16/09/2021	ES42 On 05-May-22			Bond Future	12.13	73.1870	73.2662	73.1870	0.00
16/09/2021	ES42 On 04-August-22			Bond Future	12.36	74.0499	74.1298	74.0499	0.00
16/09/2021	GOVI On 04-November-21			GOVI	806.56	805.7710	806.5570	805.7710	992.00
16/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	781370	77	78	77	0.00
16/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	781570	77	78	77	0.00
16/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	781470	77	78	77	0.00
16/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 03-February-22			GOVI	815.65	814.8560	815.6480	814.8560	0.00
16/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	228980	22	23	22	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
16/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	229080	22	23	22	0.00
16/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	228880	22	23	22	0.00
16/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 05-May-22			GOVI	825.22	824.4150	825.2150	824.4150	0.00
16/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	369750	36	37	36	0.00
16/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	369850	36	37	36	0.00
16/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	369650	36	37	36	0.00
16/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 04-August-22			GOVI	835.17	834.3650	835.1730	834.3650	0.00
16/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	159030	15	16	15	0.00
16/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	159130	15	16	15	0.00
16/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	158930	15	16	15	0.00
16/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2021	IGOV On 04-November-21			Index Future	297.04	297.3680	297.0400	297.3680	475.00
16/09/2021	IGOV On 03-February-22			Index Future	300.46	300.7940	300.4610	300.7940	0.00
16/09/2021	IGOV On 05-May-22			Index Future	304.06	304.3950	304.0580	304.3950	0.00
16/09/2021	IGOV On 04-August-22			Index Future	307.80	308.1400	307.7990	308.1400	0.00
16/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
16/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
16/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
16/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.72	96.2750	96.2850	96.2750	0.00
16/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2600	96.2500	96.2600	50,000.00
16/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1350	96.1450	96.1350	0.00
16/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.0900	96.0900	96.0900	0.00
16/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.09	95.9200	95.9100	95.9200	0.00
16/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.15	95.8600	95.8550	95.8600	0.00
16/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.56	95.4550	95.4400	95.4550	472.00
16/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.86	95.1500	95.1450	95.1500	0.00
16/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.21	94.8100	94.7900	94.8100	68.00
16/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.43	94.5850	94.5700	94.5850	0.00
16/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.72	94.2950	94.2850	94.2950	0.00
16/09/2021	JBAF On 20-September-23			Jibar Tradeable Future	5.73	94.0700	94.2750	94.0700	0.00
16/09/2021	R023 On 04-November-21			Bond Future	5.01	104.8985	104.9147	104.8985	14,769.00
16/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	93	0	0	0	0.00
16/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	88	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
16/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	83	0	0	0	0.00
16/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	221	0	0	0	0.00
16/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	213	0	0	0	0.00
16/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	205	0	0	0	0.00
16/09/2021	R023 On 03-February-22			Bond Future	5.13	106.0812	106.0972	106.0812	0.00
16/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	194	0	0	0	0.00
16/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	189	0	0	0	0.00
16/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	200	0	0	0	0.00
16/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	254	0	0	0	0.00
16/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	265	0	0	0	0.00
16/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	260	0	0	0	0.00
16/09/2021	R023 On 05-May-22			Bond Future	5.25	103.4162	103.4321	103.4162	0.00
16/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	884	1	1	1	0.00
16/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	877	1	1	1	0.00
16/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	891	1	1	1	0.00
16/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	0	0	0.00
16/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	58	0	0	0	0.00
16/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	57	0	0	0	0.00
16/09/2021	R023 On 04-August-22			Bond Future	5.41	104.6477	104.6638	104.6477	0.00
16/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	459	0	0	0	0.00
16/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	455	0	0	0	0.00
16/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	464	0	0	0	0.00
16/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	111	0	0	0	0.00
16/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	113	0	0	0	0.00
16/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	112	0	0	0	0.00
16/09/2021	R035 On 04-November-21			Bond Future	10.25	91.7699	91.8524	91.7699	79,848.00
16/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13501	13	14	13	0.00
16/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9326	9	9	9	0.00
16/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1620	2	2	2	782.00
16/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	19908	20	20	20	0.00
16/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13448	13	13	13	0.00
16/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6258	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
16/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1724	2	2	2	150.00
16/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13553	13	14	13	0.00
16/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5596	6	6	6	0.00
16/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1273	1	1	1	400.00
16/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3217	3	3	3	400.00
16/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3123	3	3	3	0.00
16/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1243	1	1	1	350.00
16/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	803	1	1	1	350.00
16/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2154	2	2	2	0.00
16/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	203	0	0	0	350.00
16/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	769	1	1	1	0.00
16/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	270	0	0	0	782.00
16/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1724	2	2	2	0.00
16/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2115	2	2	2	0.00
16/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	4	0	0	0	0.00
16/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	47	0	0	0	782.00
16/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1627	2	2	2	0.00
16/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	4	0	0	0	0.00
16/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
16/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	4	0	0	0	0.00
16/09/2021	R035 On 03-February-22			Bond Future	10.44	92.8046	92.8877	92.8046	0.00
16/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	5926	6	6	6	0.00
16/09/2021	R035 On 03-February-22	11.33	Call	Bond Future	6359	6	6	6	0.00
16/09/2021	R035 On 03-February-22	10.24	Call	Bond Future	1953	2	2	2	500.00
16/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	703	1	1	1	683.00
16/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1560	2	2	2	280.00
16/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9089	9	9	9	0.00
16/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5036	5	5	5	0.00
16/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	5878	6	6	6	0.00
16/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	5831	6	6	6	0.00
16/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6650	7	7	7	0.00
16/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	4944	5	5	5	0.00
16/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6117	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
16/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3341	3	3	3	0.00
16/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8335	8	8	8	0.00
16/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2012	2	2	2	200.00
16/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2288	2	2	2	1,600.00
16/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1125	1	1	1	200.00
16/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3189	3	3	3	0.00
16/09/2021	R035 On 03-February-22	10.34	Call	Bond Future	2257	2	2	2	0.00
16/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5313	5	5	5	0.00
16/09/2021	R035 On 03-February-22	11.33	Put	Bond Future	878	1	1	1	500.00
16/09/2021	R035 On 03-February-22	10.34	Put	Bond Future	2936	3	3	3	500.00
16/09/2021	R035 On 03-February-22	10.24	Put	Bond Future	3291	3	3	3	0.00
16/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2126	2	2	2	200.00
16/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4615	5	5	5	0.00
16/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1234	1	1	1	1,600.00
16/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2903	3	3	3	0.00
16/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	538	1	1	1	280.00
16/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	933	1	1	1	200.00
16/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3218	3	3	3	0.00
16/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	816	1	1	1	683.00
16/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1004	1	1	1	0.00
16/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	992	1	1	1	0.00
16/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1147	1	1	1	200.00
16/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	448	0	0	0	1,800.00
16/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1264	1	1	1	280.00
16/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3831	4	4	4	0.00
16/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5716	6	6	6	0.00
16/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	980	1	1	1	0.00
16/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2023	2	2	2	683.00
16/09/2021	R035 On 05-May-22			Bond Future	10.64	89.4163	89.5002	89.4163	0.00
16/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7347	7	7	7	0.00
16/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7302	7	7	7	0.00
16/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7257	7	7	7	0.00
16/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1320	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
16/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1308	1	1	1	0.00
16/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1296	1	1	1	0.00
16/09/2021	R035 On 04-August-22			Bond Future	10.84	90.4558	90.5406	90.4558	0.00
16/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3583	4	4	4	0.00
16/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	4871	5	5	5	0.00
16/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3553	4	4	4	0.00
16/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3523	3	4	3	0.00
16/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3285	3	3	3	0.00
16/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1382	1	1	1	100.00
16/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4537	5	5	5	100.00
16/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7840	8	8	8	0.00
16/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4277	4	4	4	0.00
16/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3136	3	3	3	100.00
16/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4245	4	4	4	0.00
16/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4214	4	4	4	0.00
16/09/2021	R186 On 04-November-21			Bond Future	7.51	116.5067	116.5396	116.5067	64,537.00
16/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2865	3	3	3	0.00
16/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5528	5	6	5	0.00
16/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2827	3	3	3	0.00
16/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1688	2	2	2	0.00
16/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2790	3	3	3	0.00
16/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	210	0	0	0	0.00
16/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	204	0	0	0	0.00
16/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	22	0	0	0	15,177.00
16/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	198	0	0	0	0.00
16/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	520	1	1	1	15,177.00
16/09/2021	R186 On 03-February-22			Bond Future	7.70	112.5389	112.5718	112.5389	0.00
16/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	789	1	1	1	0.00
16/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	775	1	1	1	0.00
16/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	804	1	1	1	0.00
16/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2536	3	3	3	0.00
16/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2595	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
16/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2565	3	3	3	0.00
16/09/2021	R186 On 05-May-22			Bond Future	7.91	113.8602	113.8933	113.8602	0.00
16/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2851	3	3	3	0.00
16/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2824	3	3	3	0.00
16/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1837	2	2	2	435.00
16/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3779	4	4	4	0.00
16/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2877	3	3	3	0.00
16/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	803	1	1	1	435.00
16/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1219	1	1	1	0.00
16/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3364	3	3	3	0.00
16/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	862	1	1	1	435.00
16/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1245	1	1	1	0.00
16/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1940	2	2	2	0.00
16/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1232	1	1	1	0.00
16/09/2021	R186 On 04-August-22			Bond Future	8.12	109.9177	109.9510	109.9177	0.00
16/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2187	2	2	2	0.00
16/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2167	2	2	2	0.00
16/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2208	2	2	2	0.00
16/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2108	2	2	2	0.00
16/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2144	2	2	2	0.00
16/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2126	2	2	2	0.00
16/09/2021	R197 On 04-November-21			Bond Future	326.94	326.9431	326.9412	326.9431	1,274.00
16/09/2021	R197 On 03-February-22			Bond Future	322.49	322.4903	322.4872	322.4903	0.00
16/09/2021	R197 On 05-May-22			Bond Future	326.35	326.3525	326.3488	326.3525	0.00
16/09/2021	R197 On 04-August-22			Bond Future	322.03	322.0339	322.0298	322.0339	0.00
16/09/2021	R202 On 04-November-21			Bond Future	240.98	241.3105	240.9756	241.3105	8,374.00
16/09/2021	R202 On 03-February-22			Bond Future	239.39	239.7250	239.3852	239.7250	0.00
16/09/2021	R202 On 05-May-22			Bond Future	242.25	242.5958	242.2515	242.5958	0.00
16/09/2021	R202 On 04-August-22			Bond Future	240.81	241.1629	240.8140	241.1629	0.00
16/09/2021	R209 On 04-November-21			Bond Future	10.21	71.0598	71.1301	71.0598	36,304.00
16/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10273	10	10	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
16/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	162	0	0	0	6,000.00
16/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1544	2	2	2	0.00
16/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10227	10	10	10	0.00
16/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9434	9	9	9	0.00
16/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2426	2	2	2	0.00
16/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	872	1	1	1	0.00
16/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10320	10	10	10	0.00
16/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	9	0	0	0	0.00
16/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2124	2	2	2	3,100.00
16/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1324	1	1	1	9,250.00
16/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	16	0	0	0	9,000.00
16/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	10	0	0	0	0.00
16/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	10	0	0	0	0.00
16/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	775	1	1	1	150.00
16/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4493	5	4	5	0.00
16/09/2021	R209 On 03-February-22			Bond Future	10.38	71.8610	71.9319	71.8610	0.00
16/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4554	5	5	5	0.00
16/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4513	4	5	4	0.00
16/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4472	4	4	4	0.00
16/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	985	1	1	1	0.00
16/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	973	1	1	1	0.00
16/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	961	1	1	1	0.00
16/09/2021	R209 On 05-May-22			Bond Future	10.56	69.5634	69.6349	69.5634	0.00
16/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	5978	6	6	6	0.00
16/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	5939	6	6	6	0.00
16/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	5901	6	6	6	0.00
16/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1292	1	1	1	0.00
16/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1280	1	1	1	0.00
16/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1268	1	1	1	0.00
16/09/2021	R209 On 04-August-22			Bond Future	10.74	70.3723	70.4445	70.3723	0.00
16/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	2957	3	3	3	0.00
16/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	2905	3	3	3	0.00
16/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	2931	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
16/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3788	4	4	4	0.00
16/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3817	4	4	4	0.00
16/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3759	4	4	4	0.00
16/09/2021	R210 On 04-November-21			Bond Future	212.16	212.6557	212.1572	212.6557	1,486.00
16/09/2021	R210 On 03-February-22			Bond Future	214.60	215.1058	214.6007	215.1058	0.00
16/09/2021	R210 On 05-May-22			Bond Future	214.32	214.8282	214.3166	214.8282	0.00
16/09/2021	R210 On 04-August-22			Bond Future	216.98	217.4996	216.9813	217.4996	0.00
16/09/2021	R212 On 04-November-21			Bond Future	175.01	175.0317	175.0145	175.0317	3,525.00
16/09/2021	R213 On 04-November-21			Bond Future	9.36	86.7447	86.8978	86.7447	10,449.00
16/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9003	9	9	9	0.00
16/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	8956	9	9	9	0.00
16/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9051	9	9	9	0.00
16/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	16	0	0	0	0.00
16/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	15	0	0	0	0.00
16/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	15	0	0	0	0.00
16/09/2021	R213 On 03-February-22			Bond Future	9.55	87.7228	87.8773	87.7228	0.00
16/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3501	3	4	3	0.00
16/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3465	3	3	3	0.00
16/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4170	4	4	4	0.00
16/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2239	2	2	2	0.00
16/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4558	4	5	4	0.00
16/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	5983	6	6	6	0.00
16/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1339	1	1	1	430.00
16/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4247	4	4	4	0.00
16/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1192	1	1	1	220.00
16/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	2784	3	3	3	0.00
16/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3537	3	4	3	0.00
16/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3608	4	4	4	0.00
16/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6277	6	6	6	0.00
16/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	408	0	0	0	200.00
16/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	606	1	1	1	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	577	1	1	1	430.00
16/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4758	5	5	5	0.00
16/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	527	1	1	1	220.00
16/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1235	1	1	1	430.00
16/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3134	3	3	3	0.00
16/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1266	1	1	1	0.00
16/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2077	2	2	2	200.00
16/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5537	6	6	6	0.00
16/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1665	2	2	2	102.00
16/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	999	1	1	1	220.00
16/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3374	3	3	3	0.00
16/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	903	1	1	1	102.00
16/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1024	1	1	1	200.00
16/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1299	1	1	1	0.00
16/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1283	1	1	1	0.00
16/09/2021	R213 On 05-May-22			Bond Future	9.74	85.2207	85.3768	85.2207	0.00
16/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5675	6	6	6	0.00
16/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	5713	6	6	6	0.00
16/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5637	6	6	6	0.00
16/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1135	1	1	1	0.00
16/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1157	1	1	1	0.00
16/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1146	1	1	1	0.00
16/09/2021	R213 On 04-August-22			Bond Future	9.94	86.2152	86.3732	86.2152	0.00
16/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3001	3	3	3	0.00
16/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	2975	3	3	3	0.00
16/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	2949	3	3	3	0.00
16/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3194	3	3	3	0.00
16/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3244	3	3	3	0.00
16/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3219	3	3	3	0.00
16/09/2021	R214 On 04-November-21			Bond Future	10.59	67.7973	67.8694	67.7973	17,810.00
16/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	9943	10	10	10	0.00
16/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	9897	10	10	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
16/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9851	10	10	10	0.00
16/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	19	0	0	0	0.00
16/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	18	0	0	0	0.00
16/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	19	0	0	0	0.00
16/09/2021	R214 On 03-February-22			Bond Future	10.77	68.5617	68.6344	68.5617	0.00
16/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4593	5	5	5	0.00
16/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4553	5	5	5	0.00
16/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4634	5	5	5	0.00
16/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1069	1	1	1	0.00
16/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1056	1	1	1	0.00
16/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1043	1	1	1	0.00
16/09/2021	R214 On 05-May-22			Bond Future	10.93	66.0871	66.1605	66.0871	0.00
16/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5712	6	6	6	0.00
16/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5673	6	6	6	0.00
16/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	5751	6	6	6	0.00
16/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1384	1	1	1	0.00
16/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1372	1	1	1	0.00
16/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1360	1	1	1	0.00
16/09/2021	R214 On 04-August-22			Bond Future	11.11	66.8544	66.9286	66.8544	0.00
16/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3097	3	3	3	0.00
16/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3070	3	3	3	0.00
16/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3124	3	3	3	0.00
16/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3811	4	4	4	0.00
16/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3840	4	4	4	0.00
16/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3782	4	4	4	0.00
16/09/2021	R248 On 04-November-21			Bond Future	10.56	85.6091	85.7010	85.6091	168,143.00
16/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14696	15	15	15	0.00
16/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14642	15	15	15	0.00
16/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	992	1	1	1	0.00
16/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	68	0	0	0	0.00
16/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	743	1	1	1	1,050.00
16/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14750	15	15	15	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
16/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	2930	3	3	3	1,050.00
16/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3531	4	4	4	0.00
16/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	7	0	0	0	0.00
16/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1105	1	1	1	0.00
16/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7932	8	8	8	0.00
16/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	8	0	0	0	0.00
16/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2980	3	3	3	0.00
16/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	8	0	0	0	0.00
16/09/2021	R248 On 03-February-22			Bond Future	10.73	86.5743	86.6669	86.5743	0.00
16/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6437	6	6	6	0.00
16/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6385	6	6	6	0.00
16/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6332	6	6	6	0.00
16/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	464	0	0	0	1,300.00
16/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2046	2	2	2	1,300.00
16/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3751	4	4	4	0.00
16/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7849	8	8	8	0.00
16/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1101	1	1	1	0.00
16/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1128	1	1	1	0.00
16/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1114	1	1	1	0.00
16/09/2021	R248 On 05-May-22			Bond Future	10.89	83.1760	83.2695	83.1760	0.00
16/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7697	8	8	8	0.00
16/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7648	8	8	8	0.00
16/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7598	8	8	8	0.00
16/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1544	2	2	2	0.00
16/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1517	2	2	2	0.00
16/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1530	2	2	2	0.00
16/09/2021	R248 On 04-August-22			Bond Future	11.06	84.1420	84.2365	84.1420	0.00
16/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4043	4	4	4	0.00
16/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4008	4	4	4	0.00
16/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	3973	4	4	4	0.00
16/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4563	5	5	5	0.00
16/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4527	5	5	5	0.00
16/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4491	5	4	5	0.00

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