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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/07/2021 TO: 22/07/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	2025 On 05-August-21			Bond Future	152.96	153.3495	152.9616	153.3495	4,073.00
22/07/2021	2025 On 04-November-21			Bond Future	154.64	155.0319	154.6390	155.0319	1,347.00
22/07/2021	2025 On 03-February-22			Bond Future	154.89	155.2859	154.8879	155.2859	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
22/07/2021	2025 On 05-May-22			Bond Future	156.76	157.1635	156.7605	157.1635	0.00
22/07/2021	2025 On 04-August-22			Bond Future	157.08	157.0200	157.0818	157.0200	0.00
22/07/2021	2029 On 05-August-21			Bond Future	112.68	113.5277	112.6786	113.5277	2,437.00
22/07/2021	2029 On 04-November-21			Bond Future	112.74	113.6039	112.7448	113.6039	2,601.00
22/07/2021	2029 On 03-February-22			Bond Future	114.07	114.9394	114.0699	114.9394	0.00
22/07/2021	2029 On 05-May-22			Bond Future	114.26	115.1403	114.2601	115.1403	0.00
22/07/2021	2029 On 04-August-22			Bond Future	115.66	115.4200	115.6623	115.4200	0.00
22/07/2021	2030 On 05-August-21			Bond Future	9.00	94.5682	94.3822	94.5682	59,750.00
22/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7600	8	8	8	0.00
22/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	45	0	0	0	5,000.00
22/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2829	3	3	3	0.00
22/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4105	4	4	4	0.00
22/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	624	1	1	1	600.00
22/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	6942	7	7	7	0.00
22/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
22/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7549	8	8	8	0.00
22/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7499	8	7	8	0.00
22/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6175	6	6	6	0.00
22/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	365	0	0	0	479.00
22/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1260	1	1	1	0.00
22/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	283	0	0	0	200.00
22/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2583	3	3	3	600.00
22/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15507	16	16	16	0.00
22/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
22/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7694	8	8	8	0.00
22/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	434	0	0	0	7,500.00
22/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2921	3	3	3	0.00
22/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	1	0	0	0	200.00
22/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1542	1	2	1	0.00
22/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	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
22/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	918	1	1	1	0.00
22/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	110	0	0	0	0.00
22/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	21	0	0	0	479.00
22/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1339	1	1	1	0.00
22/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	85	0	0	0	0.00
22/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	2	0	0	0	479.00
22/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2030 On 04-November-21			Bond Future	9.19	95.5825	95.3940	95.5825	74,496.00
22/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1049	1	1	1	300.00
22/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11320	12	11	12	0.00
22/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7580	8	8	8	0.00
22/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4511	5	5	5	29.00
22/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7490	8	7	8	0.00
22/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10517	11	11	11	0.00
22/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2064	2	2	2	29.00
22/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	358	0	0	0	300.00
22/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7535	8	8	8	0.00
22/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	271	0	0	0	0.00
22/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	275	0	0	0	0.00
22/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3383	3	3	3	0.00
22/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	67	0	0	0	300.00
22/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5551	5	6	5	0.00
22/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2024	2	2	2	0.00
22/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	267	0	0	0	0.00
22/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	98	0	0	0	29.00
22/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	765	1	1	1	0.00
22/07/2021	2030 On 03-February-22			Bond Future	9.39	92.6789	92.4879	92.6789	0.00
22/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3298	3	3	3	1,000.00
22/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7933	8	8	8	0.00
22/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3873	4	4	4	0.00
22/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2799	3	3	3	0.00
22/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2827	3	3	3	0.00
22/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1441	2	1	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2581	3	3	3	0.00
22/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	724	1	1	1	101.00
22/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2855	3	3	3	0.00
22/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2542	2	3	2	0.00
22/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2793	3	3	3	101.00
22/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6174	6	6	6	0.00
22/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4335	4	4	4	0.00
22/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2566	2	3	2	0.00
22/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2590	3	3	3	0.00
22/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1854	2	2	2	101.00
22/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	657	1	1	1	1,000.00
22/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2204	2	2	2	0.00
22/07/2021	2030 On 05-May-22			Bond Future	9.60	93.7786	93.5852	93.7786	0.00
22/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1517	2	2	2	1,800.00
22/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	7950	8	8	8	0.00
22/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4906	5	5	5	0.00
22/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2467	3	2	3	0.00
22/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4872	5	5	5	0.00
22/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	571	1	1	1	1,800.00
22/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4095	4	4	4	0.00
22/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	4940	5	5	5	0.00
22/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	885	1	1	1	1,073.00
22/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8362	8	8	8	0.00
22/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1900	2	2	2	0.00
22/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5199	5	5	5	0.00
22/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1930	2	2	2	0.00
22/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3735	4	4	4	1,073.00
22/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6841	7	7	7	0.00
22/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2331	2	2	2	1,073.00
22/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1915	2	2	2	0.00
22/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	994	1	1	1	1,800.00
22/07/2021	2030 On 04-August-22			Bond Future	9.83	92.0683	90.6598	92.0683	0.00
22/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00

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22/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	1309	0	1	0	0.00
22/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	1409	0	1	0	0.00
22/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	1359	0	1	0	0.00
22/07/2021	2032 On 05-August-21			Bond Future	9.76	93.4531	93.1287	93.4531	34,915.00
22/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9078	9	9	9	0.00
22/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9025	9	9	9	0.00
22/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9131	9	9	9	0.00
22/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2032 On 04-November-21			Bond Future	9.96	90.3109	89.9825	90.3109	98,292.00
22/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	736	1	1	1	700.00
22/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	14920	15	15	15	0.00
22/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	9784	10	10	10	0.00
22/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	1859	2	2	2	700.00
22/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	9736	10	10	10	0.00
22/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	9688	10	10	10	0.00
22/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	198	0	0	0	0.00
22/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	204	0	0	0	0.00
22/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	23	0	0	0	700.00
22/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	201	0	0	0	0.00
22/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2623	2	3	2	0.00
22/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4557	4	5	4	0.00
22/07/2021	2032 On 03-February-22			Bond Future	10.16	91.3513	91.0189	91.3513	0.00
22/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	740	1	1	1	97.00
22/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	3912	4	4	4	0.00
22/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	485	1	0	1	198.00
22/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	3877	4	4	4	0.00
22/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3571	4	4	4	0.00
22/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	2911	3	3	3	0.00

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22/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1586	2	2	2	210.00
22/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	5803	6	6	6	0.00
22/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6539	7	7	7	0.00
22/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4195	4	4	4	0.00
22/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1502	2	2	2	400.00
22/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4674	5	5	5	0.00
22/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2023	2	2	2	0.00
22/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	3843	4	4	4	0.00
22/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3808	4	4	4	0.00
22/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2347	2	2	2	0.00
22/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2325	2	2	2	0.00
22/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	4072	4	4	4	198.00
22/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	8070	8	8	8	0.00
22/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1882	2	2	2	97.00
22/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2282	2	2	2	198.00
22/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2119	2	2	2	210.00
22/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2503	2	3	2	400.00
22/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4924	5	5	5	0.00
22/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1219	1	1	1	210.00
22/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1439	1	1	1	400.00
22/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3038	3	3	3	97.00
22/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6868	7	7	7	0.00
22/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2304	2	2	2	0.00
22/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4768	5	5	5	0.00
22/07/2021	2032 On 05-May-22			Bond Future	10.37	88.2886	87.9521	88.2886	0.00
22/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5657	6	6	6	0.00
22/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5583	6	6	6	0.00
22/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5620	6	6	6	0.00
22/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2062	2	2	2	0.00
22/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2078	2	2	2	0.00
22/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2046	2	2	2	0.00
22/07/2021	2032 On 04-August-22			Bond Future	10.59	91.0595	88.9615	91.0595	0.00
22/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00

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22/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	2154	0	2	0	0.00
22/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	2098	0	2	0	0.00
22/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	2042	0	2	0	0.00
22/07/2021	2033 On 05-August-21			Bond Future	107.05	107.6746	107.0515	107.6746	2,357.00
22/07/2021	2033 On 04-November-21			Bond Future	106.98	107.6079	106.9775	107.6079	8,477.00
22/07/2021	2033 On 03-February-22			Bond Future	108.23	108.8729	108.2347	108.8729	0.00
22/07/2021	2033 On 05-May-22			Bond Future	108.28	108.9214	108.2753	108.9214	0.00
22/07/2021	2033 On 04-August-22			Bond Future	109.60	108.6600	109.6041	108.6600	0.00
22/07/2021	2037 On 05-August-21			Bond Future	10.73	84.0825	83.6026	84.0825	77,476.00
22/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	9158	10	9	10	0.00
22/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	9212	10	9	10	0.00
22/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	9267	10	9	10	0.00
22/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 04-November-21			Bond Future	10.93	84.9843	84.4988	84.9843	90,937.00
22/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11051	12	11	12	0.00
22/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11003	11	11	11	0.00
22/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	8534	9	9	9	0.00
22/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	4730	5	5	5	600.00
22/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11098	12	11	12	0.00
22/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	236	0	0	0	0.00
22/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	461	0	0	0	600.00
22/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1261	1	1	1	0.00
22/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	240	0	0	0	0.00
22/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	232	0	0	0	0.00
22/07/2021	2037 On 03-February-22			Bond Future	11.13	81.7085	81.2171	81.7085	0.00
22/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	4468	5	4	5	0.00
22/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	4431	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
22/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4393	5	4	5	0.00
22/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2412	2	2	2	0.00
22/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2456	2	2	2	0.00
22/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2434	2	2	2	0.00
22/07/2021	2037 On 05-May-22			Bond Future	11.34	82.6783	82.1809	82.6783	0.00
22/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	5522	6	6	6	0.00
22/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	5447	6	5	6	0.00
22/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	5484	6	5	6	0.00
22/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2611	2	3	2	0.00
22/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2649	2	3	2	0.00
22/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2630	2	3	2	0.00
22/07/2021	2037 On 04-August-22			Bond Future	11.57	82.8980	78.8670	82.8980	0.00
22/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	4094	0	4	0	0.00
22/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	3968	0	4	0	0.00
22/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	4031	0	4	0	0.00
22/07/2021	2038 On 05-August-21			Bond Future	116.76	117.8121	116.7611	117.8121	7,535.00
22/07/2021	2038 On 04-November-21			Bond Future	118.04	119.1046	118.0415	119.1046	4,999.00
22/07/2021	2038 On 03-February-22			Bond Future	117.66	118.7403	117.6643	118.7403	0.00
22/07/2021	2038 On 05-May-22			Bond Future	119.09	120.1762	119.0870	120.1762	0.00
22/07/2021	2038 On 04-August-22			Bond Future	118.75	121.2500	118.7458	121.2500	0.00
22/07/2021	2040 On 05-August-21			Bond Future	10.89	85.9548	85.3723	85.9548	46,641.00
22/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	10072	11	10	11	0.00
22/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	4482	5	4	5	900.00
22/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	21497	22	21	22	0.00
22/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	9959	11	10	11	0.00
22/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	1667	2	2	2	900.00
22/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	10016	11	10	11	0.00
22/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	1	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
22/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	550	0	1	0	0.00
22/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
22/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	1	0	0	0	0.00
22/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	68	0	0	0	0.00
22/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	1	0	0	0	0.00
22/07/2021	2040 On 04-November-21			Bond Future	11.08	86.8767	86.2875	86.8767	52,842.00
22/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	11318	12	11	12	0.00
22/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	11267	12	11	12	0.00
22/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	11217	12	11	12	0.00
22/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	283	0	0	0	0.00
22/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	280	0	0	0	0.00
22/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	277	0	0	0	0.00
22/07/2021	2040 On 03-February-22			Bond Future	11.28	83.3723	82.7761	83.3723	0.00
22/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	4533	5	5	5	0.00
22/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	4493	5	4	5	0.00
22/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	4572	5	5	5	0.00
22/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2638	2	3	2	0.00
22/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2615	2	3	2	0.00
22/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2591	2	3	2	0.00
22/07/2021	2040 On 05-May-22			Bond Future	11.49	84.3620	83.7585	84.3620	0.00
22/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	555	1	1	1	1,200.00
22/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	5605	6	6	6	0.00
22/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	5566	6	6	6	0.00
22/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1584	2	2	2	1,200.00
22/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	10402	11	10	11	0.00
22/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	5644	6	6	6	0.00
22/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2964	3	3	3	0.00
22/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1388	1	1	1	1,200.00
22/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2985	3	3	3	0.00
22/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7797	7	8	7	0.00
22/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	3007	3	3	3	0.00
22/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	12407	12	12	12	0.00
22/07/2021	2040 On 04-August-22			Bond Future	11.71	84.5370	80.2119	84.5370	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
22/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	4258	0	4	0	0.00
22/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	4392	0	4	0	0.00
22/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	4325	0	4	0	0.00
22/07/2021	2044 On 05-August-21			Bond Future	10.95	82.5756	81.9860	82.5756	48,741.00
22/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	10326	11	10	11	0.00
22/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	10271	11	10	11	0.00
22/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	10382	11	10	11	0.00
22/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	1	0	0	0	0.00
22/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	0	0	0.00
22/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	0	0	0.00
22/07/2021	2044 On 04-November-21			Bond Future	11.14	83.4612	82.8650	83.4612	22,653.00
22/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	10985	12	11	12	0.00
22/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	10935	11	11	11	0.00
22/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	11035	12	11	12	0.00
22/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	312	0	0	0	0.00
22/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	320	0	0	0	0.00
22/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	316	0	0	0	0.00
22/07/2021	2044 On 03-February-22			Bond Future	11.33	80.0427	79.4393	80.0427	0.00
22/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	4483	5	4	5	0.00
22/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	4444	5	4	5	0.00
22/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	4404	5	4	5	0.00
22/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2709	2	3	2	0.00
22/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2685	2	3	2	0.00
22/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2661	2	3	2	0.00
22/07/2021	2044 On 05-May-22			Bond Future	11.53	80.9928	80.3821	80.9928	0.00
22/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	5444	6	5	6	0.00
22/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	5405	6	5	6	0.00
22/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	5366	6	5	6	0.00
22/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2962	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
22/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2940	3	3	3	0.00
22/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2917	3	3	3	0.00
22/07/2021	2044 On 04-August-22			Bond Future	11.74	81.1625	76.9219	81.1625	0.00
22/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
22/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	4309	0	4	0	0.00
22/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	4241	0	4	0	0.00
22/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	4172	0	4	0	0.00
22/07/2021	2046 On 05-August-21			Bond Future	106.84	107.1774	106.8426	107.1774	9,947.00
22/07/2021	2046 On 04-November-21			Bond Future	106.18	106.5158	106.1767	106.5158	15,340.00
22/07/2021	2046 On 03-February-22			Bond Future	107.42	107.7682	107.4247	107.7682	0.00
22/07/2021	2046 On 05-May-22			Bond Future	106.86	107.2034	106.8557	107.2034	0.00
22/07/2021	2046 On 04-August-22			Bond Future	108.17	108.4600	108.1672	108.4600	0.00
22/07/2021	2050 On 05-August-21			Bond Future	107.11	108.4930	107.1139	108.4930	5,749.00
22/07/2021	2050 On 04-November-21			Bond Future	108.29	109.6833	108.2884	109.6833	8,804.00
22/07/2021	2050 On 03-February-22			Bond Future	107.60	109.0121	107.6005	109.0121	0.00
22/07/2021	2050 On 05-May-22			Bond Future	108.90	110.3305	108.9014	110.3305	0.00
22/07/2021	2050 On 04-August-22			Bond Future	108.24	112.3300	108.2354	112.3300	0.00
22/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	AL37 On 05-August-21			Index Future	794.56	794.1600	794.5590	794.1600	0.00
22/07/2021	AL37 On 04-November-21			Index Future	803.17	802.7670	803.1670	802.7670	0.00
22/07/2021	AL37 On 03-February-22			Index Future	812.41	812.0090	812.4100	812.0090	0.00
22/07/2021	AL37 On 05-May-22			Index Future	822.04	821.6310	822.0360	821.6310	0.00
22/07/2021	AL37 On 04-August-22			Index Future	831.83	819.2700	831.8280	819.2700	0.00
22/07/2021	AL7T On 05-August-21			Index Future	904.31	906.5780	904.3080	906.5780	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
22/07/2021	AL7T On 04-November-21			Index Future	914.10	916.4030	914.1040	916.4030	0.00
22/07/2021	AL7T On 03-February-22			Index Future	924.62	926.9520	924.6240	926.9520	0.00
22/07/2021	AL7T On 05-May-22			Index Future	935.58	937.9370	935.5800	937.9370	0.00
22/07/2021	AL7T On 04-August-22			Index Future	946.73	940.6900	946.7250	940.6900	0.00
22/07/2021	ALBI On 05-August-21			Index Future	790.14	792.8350	790.1350	792.8350	103.00
22/07/2021	ALBI On 04-November-21			Index Future	798.70	801.4280	798.6950	801.4280	114.00
22/07/2021	ALBI On 03-February-22			Index Future	807.89	810.6540	807.8870	810.6540	0.00
22/07/2021	ALBI On 05-May-22			Index Future	817.46	820.2600	817.4590	820.2600	0.00
22/07/2021	ALBI On 04-August-22			Index Future	827.20	829.9900	827.1970	829.9900	0.00
22/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C070 On 01-August-21			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
22/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2021	ES33 On 05-August-21			Bond Future	11.40	78.1405	77.7807	78.1405	0.00
22/07/2021	ES33 On 04-November-21			Bond Future	11.64	75.2228	74.8587	75.2228	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
22/07/2021	ES33 On 03-February-22			Bond Future	11.89	76.1076	75.7390	76.1076	0.00
22/07/2021	ES33 On 05-May-22			Bond Future	12.15	73.2508	72.8777	73.2508	0.00
22/07/2021	ES33 On 04-August-22			Bond Future	12.42	76.9683	73.7243	76.9683	0.00
22/07/2021	ES42 On 05-August-21			Bond Future	11.96	76.6605	76.1660	76.6605	0.00
22/07/2021	ES42 On 04-November-21			Bond Future	12.19	73.2437	72.7436	73.2437	4,779.00
22/07/2021	ES42 On 03-February-22			Bond Future	12.43	74.1059	73.5996	74.1059	0.00
22/07/2021	ES42 On 05-May-22			Bond Future	12.68	70.7442	70.2316	70.7442	0.00
22/07/2021	ES42 On 04-August-22			Bond Future	12.93	74.9034	71.0458	74.9034	0.00
22/07/2021	GOVI On 05-August-21			GOVI	780.66	783.2600	780.6580	783.2600	687.00
22/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	615080	64	62	64	0.00
22/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	615280	64	62	64	0.00
22/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	615180	64	62	64	0.00
22/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-November-21			GOVI	789.11	791.7490	789.1140	791.7490	297.00
22/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	606940	63	61	63	0.00
22/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	607140	63	61	63	0.00
22/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	607040	63	61	63	0.00
22/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 03-February-22			GOVI	798.20	800.8630	798.1960	800.8630	0.00
22/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	54460	8	5	8	0.00
22/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	54560	8	5	8	0.00
22/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	54360	8	5	8	0.00
22/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 05-May-22			GOVI	807.65	810.3540	807.6540	810.3540	0.00
22/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	194140	22	19	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
22/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	194240	22	19	22	0.00
22/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	194040	22	19	22	0.00
22/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-August-22			GOVI	817.27	819.4700	817.2740	819.4700	0.00
22/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
22/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	20060	0	2	0	0.00
22/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	19860	0	2	0	0.00
22/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	19960	0	2	0	0.00
22/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2021	IGOV On 05-August-21			Index Future	288.86	290.2690	288.8630	290.2690	459.00
22/07/2021	IGOV On 04-November-21			Index Future	292.06	293.4870	292.0640	293.4870	16.00
22/07/2021	IGOV On 03-February-22			Index Future	295.50	296.9360	295.4960	296.9360	0.00
22/07/2021	IGOV On 05-May-22			Index Future	299.07	300.5260	299.0680	300.5260	0.00
22/07/2021	IGOV On 04-August-22			Index Future	302.70	301.7900	302.6990	301.7900	0.00
22/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
22/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
22/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
22/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
22/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.69	96.1900	96.3150	96.1900	0.00
22/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.1350	96.2450	96.1350	30,000.00
22/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	95.9800	96.2900	95.9800	0.00
22/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	95.9200	96.1100	95.9200	0.00
22/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.10	95.7650	95.9050	95.7650	0.00
22/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.96	4.2700	96.0400	4.2700	0.00
22/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.4900	95.6200	95.4900	0.00
22/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.1850	95.2650	95.1850	471.00
22/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.01	94.9750	94.9900	94.9750	0.00
22/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.25	94.6850	94.7500	94.6850	0.00
22/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.48	94.4850	94.5250	94.4850	0.00
22/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.65	94.3100	94.3500	94.3100	0.00
22/07/2021	R023 On 05-August-21			Bond Future	5.12	107.2402	107.3365	107.2402	13,521.00
22/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	311	0	0	0	0.00
22/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	285	0	0	0	0.00
22/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	298	0	0	0	0.00
22/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	20	0	0	0	0.00
22/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	22	0	0	0	0.00
22/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	19	0	0	0	0.00
22/07/2021	R023 On 04-November-21			Bond Future	5.27	104.4833	104.5801	104.4833	3,370.00
22/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	55	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
22/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	53	0	0	0	0.00
22/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	50	0	0	0	0.00
22/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	523	1	1	1	0.00
22/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	512	1	1	1	0.00
22/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	502	1	1	1	0.00
22/07/2021	R023 On 03-February-22			Bond Future	5.44	105.6865	105.7841	105.6865	0.00
22/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	115	0	0	0	0.00
22/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	112	0	0	0	0.00
22/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	118	0	0	0	0.00
22/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	486	1	0	1	0.00
22/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	501	1	1	1	0.00
22/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	494	1	0	1	0.00
22/07/2021	R023 On 05-May-22			Bond Future	5.64	103.0296	103.1281	103.0296	0.00
22/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	673	1	1	1	0.00
22/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	666	1	1	1	0.00
22/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	679	1	1	1	0.00
22/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	148	0	0	0	0.00
22/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	151	0	0	0	0.00
22/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	150	0	0	0	0.00
22/07/2021	R023 On 04-August-22			Bond Future	6.00	104.3163	104.3365	104.3163	0.00
22/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	20	0	0	0	0.00
22/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	15	0	0	0	0.00
22/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	26	0	0	0	0.00
22/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 05-August-21			Bond Future	10.46	93.0135	92.5975	93.0135	77,082.00
22/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	2269	3	2	3	0.00
22/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	82	0	0	0	100.00
22/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	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
22/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	5710	6	6	6	0.00
22/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	14	0	0	0	100.00
22/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	45493	45	45	45	0.00
22/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	265	0	0	0	100.00
22/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	3039	3	3	3	0.00
22/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	45726	45	46	45	0.00
22/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	45610	45	46	45	0.00
22/07/2021	R035 On 04-November-21			Bond Future	10.67	89.5369	89.1160	89.5369	46,740.00
22/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	4630	5	5	5	0.00
22/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	17190	18	17	18	0.00
22/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	10955	11	11	11	0.00
22/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7199	8	7	8	0.00
22/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1301	1	1	1	782.00
22/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11003	11	11	11	0.00
22/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2313	3	2	3	0.00
22/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1039	1	1	1	350.00
22/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1060	1	1	1	400.00
22/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2377	3	2	3	400.00
22/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11052	11	11	11	0.00
22/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4111	4	4	4	0.00
22/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1521	1	2	1	782.00
22/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	4141	4	4	4	0.00
22/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	239	0	0	0	0.00
22/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	656	1	1	1	782.00
22/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2665	2	3	2	0.00
22/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4639	4	5	4	0.00
22/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2730	3	3	3	350.00
22/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4686	4	5	4	0.00
22/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1312	1	1	1	350.00
22/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	243	0	0	0	0.00
22/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	248	0	0	0	0.00
22/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	19	0	0	0	400.00
22/07/2021	R035 On 03-February-22			Bond Future	10.88	90.5682	90.1420	90.5682	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
22/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	3885	4	4	4	0.00
22/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7257	8	7	8	0.00
22/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	647	1	1	1	683.00
22/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	4588	5	5	5	0.00
22/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1277	1	1	1	280.00
22/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	1822	2	2	2	1,600.00
22/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	4743	5	5	5	0.00
22/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1615	2	2	2	200.00
22/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	6602	7	7	7	0.00
22/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	3813	4	4	4	0.00
22/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5181	5	5	5	0.00
22/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2609	3	3	3	0.00
22/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	4550	5	5	5	0.00
22/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	4512	5	5	5	0.00
22/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2430	2	2	2	0.00
22/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2409	2	2	2	0.00
22/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	2092	2	2	2	683.00
22/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1551	1	2	1	280.00
22/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2304	2	2	2	200.00
22/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5566	5	6	5	0.00
22/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2829	3	3	3	1,600.00
22/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	5182	5	5	5	0.00
22/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	4037	4	4	4	683.00
22/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	8406	8	8	8	0.00
22/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2387	2	2	2	0.00
22/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1362	1	1	1	1,800.00
22/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2879	3	3	3	280.00
22/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	6294	6	6	6	0.00
22/07/2021	R035 On 05-May-22			Bond Future	11.09	87.1645	86.7332	87.1645	0.00
22/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	5789	6	6	6	0.00
22/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	5750	6	6	6	0.00
22/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	5712	6	6	6	0.00
22/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2542	2	3	2	0.00

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22/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2523	2	3	2	0.00
22/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2505	2	3	2	0.00
22/07/2021	R035 On 04-August-22			Bond Future	11.31	91.2325	87.7255	91.2325	0.00
22/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	3507	0	4	0	0.00
22/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	3569	0	4	0	0.00
22/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	3445	0	3	0	0.00
22/07/2021	R186 On 05-August-21			Bond Future	7.45	114.6569	114.7146	114.6569	75,373.00
22/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5382	5	5	5	0.00
22/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5337	5	5	5	0.00
22/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5293	5	5	5	0.00
22/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 04-November-21			Bond Future	7.64	115.8867	115.9443	115.8867	41,648.00
22/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5135	5	5	5	0.00
22/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2795	3	3	3	0.00
22/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2732	3	3	3	0.00
22/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1825	2	2	2	0.00
22/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2763	3	3	3	0.00
22/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	735	1	1	1	0.00
22/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	747	1	1	1	0.00
22/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	723	1	1	1	0.00
22/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	225	0	0	0	15,177.00
22/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1252	1	1	1	15,177.00
22/07/2021	R186 On 03-February-22			Bond Future	7.84	111.9391	111.9970	111.9391	0.00
22/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	982	1	1	1	0.00
22/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	968	1	1	1	0.00
22/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	996	1	1	1	0.00
22/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3304	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
22/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3363	3	3	3	0.00
22/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3333	3	3	3	0.00
22/07/2021	R186 On 05-May-22			Bond Future	8.05	113.2672	113.3255	113.2672	0.00
22/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2886	3	3	3	0.00
22/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2862	3	3	3	0.00
22/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2911	3	3	3	0.00
22/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1821	2	2	2	0.00
22/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1851	2	2	2	0.00
22/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1836	2	2	2	0.00
22/07/2021	R186 On 04-August-22			Bond Future	8.28	109.8897	109.3579	109.8897	0.00
22/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	494	0	0	0	0.00
22/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	532	0	1	0	0.00
22/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	570	0	1	0	0.00
22/07/2021	R197 On 05-August-21			Bond Future	321.91	321.8631	321.9076	321.8631	1,107.00
22/07/2021	R197 On 04-November-21			Bond Future	325.44	325.3942	325.4376	325.3942	1,189.00
22/07/2021	R197 On 03-February-22			Bond Future	321.11	321.0708	321.1137	321.0708	0.00
22/07/2021	R197 On 05-May-22			Bond Future	325.00	324.9538	324.9967	324.9538	0.00
22/07/2021	R197 On 04-August-22			Bond Future	320.67	324.7400	320.6697	324.7400	0.00
22/07/2021	R202 On 05-August-21			Bond Future	234.70	235.8048	234.6954	235.8048	3,560.00
22/07/2021	R202 On 04-November-21			Bond Future	237.27	238.3918	237.2690	238.3918	9,577.00
22/07/2021	R202 On 03-February-22			Bond Future	235.73	236.8661	235.7291	236.8661	0.00
22/07/2021	R202 On 05-May-22			Bond Future	238.58	239.7302	238.5793	239.7302	0.00
22/07/2021	R202 On 04-August-22			Bond Future	237.09	239.8800	237.0903	239.8800	0.00
22/07/2021	R209 On 05-August-21			Bond Future	10.44	71.5855	71.1939	71.5855	26,637.00
22/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7193	8	7	8	0.00
22/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7144	8	7	8	0.00
22/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	7241	8	7	8	0.00
22/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	1	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
22/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	1	0	0	0	0.00
22/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	1	0	0	0	0.00
22/07/2021	R209 On 04-November-21			Bond Future	10.62	69.2135	68.8173	69.2135	6,851.00
22/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	204	0	0	0	6,000.00
22/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8236	9	8	9	0.00
22/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	755	1	1	1	0.00
22/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	7466	8	7	8	0.00
22/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	1818	2	2	2	0.00
22/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	8279	9	8	9	0.00
22/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8193	9	8	9	0.00
22/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	281	0	0	0	0.00
22/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	361	0	0	0	9,000.00
22/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	4321	4	4	4	3,100.00
22/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	285	0	0	0	0.00
22/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	289	0	0	0	0.00
22/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2480	2	2	2	9,400.00
22/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6848	6	7	6	0.00
22/07/2021	R209 On 03-February-22			Bond Future	10.80	70.0109	69.6099	70.0109	0.00
22/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3522	4	4	4	0.00
22/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3490	4	3	4	0.00
22/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3458	4	3	4	0.00
22/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2293	2	2	2	0.00
22/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2272	2	2	2	0.00
22/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2251	2	2	2	0.00
22/07/2021	R209 On 05-May-22			Bond Future	10.99	67.7002	67.2944	67.7002	0.00
22/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	4634	5	5	5	0.00
22/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	4601	5	5	5	0.00
22/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	4569	5	5	5	0.00
22/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2300	2	2	2	0.00
22/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2282	2	2	2	0.00
22/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2264	2	2	2	0.00
22/07/2021	R209 On 04-August-22			Bond Future	11.19	71.3016	68.0646	71.3016	0.00
22/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	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
22/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	3237	0	3	0	0.00
22/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	3292	0	3	0	0.00
22/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	3182	0	3	0	0.00
22/07/2021	R210 On 05-August-21			Bond Future	208.72	209.0586	208.7195	209.0586	1,305.00
22/07/2021	R210 On 04-November-21			Bond Future	208.22	208.5666	208.2226	208.5666	1,434.00
22/07/2021	R210 On 03-February-22			Bond Future	210.67	211.0188	210.6702	211.0188	0.00
22/07/2021	R210 On 05-May-22			Bond Future	210.39	210.7386	210.3854	210.7386	0.00
22/07/2021	R210 On 04-August-22			Bond Future	212.97	210.6500	212.9674	210.6500	0.00
22/07/2021	R212 On 05-August-21			Bond Future	173.11	173.1638	173.1147	173.1638	2,437.00
22/07/2021	R212 On 04-November-21			Bond Future	175.01	175.0635	175.0130	175.0635	0.00
22/07/2021	R213 On 05-August-21			Bond Future	9.40	88.3955	88.1817	88.3955	9,022.00
22/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7674	8	8	8	0.00
22/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4023	4	4	4	0.00
22/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7277	7	7	7	0.00
22/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	580	1	1	1	0.00
22/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7625	8	8	8	0.00
22/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7575	8	8	8	0.00
22/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	21	0	0	0	0.00
22/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	931	1	1	1	0.00
22/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 04-November-21			Bond Future	9.59	85.8145	85.5980	85.8145	520.00
22/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	7948	8	8	8	0.00
22/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	7904	8	8	8	0.00
22/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	7992	8	8	8	0.00
22/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	264	0	0	0	0.00
22/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	260	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
22/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	256	0	0	0	0.00
22/07/2021	R213 On 03-February-22			Bond Future	9.79	86.8028	86.5835	86.8028	0.00
22/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3839	4	4	4	0.00
22/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2611	3	3	3	0.00
22/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1244	1	1	1	220.00
22/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5360	6	5	6	0.00
22/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1374	1	1	1	430.00
22/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4105	4	4	4	0.00
22/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3773	4	4	4	0.00
22/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2153	2	2	2	0.00
22/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3207	3	3	3	0.00
22/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3178	3	3	3	0.00
22/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5623	6	6	6	0.00
22/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	711	1	1	1	102.00
22/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3297	3	3	3	0.00
22/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	536	1	1	1	200.00
22/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3237	3	3	3	0.00
22/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2261	2	2	2	0.00
22/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2217	2	2	2	430.00
22/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4462	4	4	4	0.00
22/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6156	6	6	6	0.00
22/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3284	3	3	3	200.00
22/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6959	7	7	7	0.00
22/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1167	1	1	1	220.00
22/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1248	1	1	1	430.00
22/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2305	2	2	2	0.00
22/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2283	2	2	2	0.00
22/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1921	2	2	2	200.00
22/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1744	2	2	2	102.00
22/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2785	3	3	3	102.00
22/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1885	2	2	2	220.00
22/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4720	5	5	5	0.00
22/07/2021	R213 On 05-May-22			Bond Future	9.99	84.3003	84.0783	84.3003	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
22/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5082	5	5	5	0.00
22/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5116	5	5	5	0.00
22/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5049	5	5	5	0.00
22/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1838	2	2	2	0.00
22/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1867	2	2	2	0.00
22/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1852	2	2	2	0.00
22/07/2021	R213 On 04-August-22			Bond Future	10.20	86.6177	85.0450	86.6177	0.00
22/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	1522	0	2	0	0.00
22/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	1623	0	2	0	0.00
22/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	1573	0	2	0	0.00
22/07/2021	R214 On 05-August-21			Bond Future	10.88	68.1788	67.6967	68.1788	17,880.00
22/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6053	7	6	7	0.00
22/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	6102	7	6	7	0.00
22/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6004	6	6	6	0.00
22/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	5	0	0	0	0.00
22/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	6	0	0	0	0.00
22/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	6	0	0	0	0.00
22/07/2021	R214 On 04-November-21			Bond Future	11.06	65.6331	65.1456	65.6331	1,764.00
22/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	7566	8	8	8	0.00
22/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	7524	8	8	8	0.00
22/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	7482	8	7	8	0.00
22/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	374	0	0	0	0.00
22/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	365	0	0	0	0.00
22/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	370	0	0	0	0.00
22/07/2021	R214 On 03-February-22			Bond Future	11.25	66.3891	65.8956	66.3891	0.00
22/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3255	4	3	4	0.00
22/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3225	4	3	4	0.00
22/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3286	4	3	4	0.00
22/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2480	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
22/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2457	2	2	2	0.00
22/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2434	2	2	2	0.00
22/07/2021	R214 On 05-May-22			Bond Future	11.44	63.8970	63.3976	63.8970	0.00
22/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4219	5	4	5	0.00
22/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4188	4	4	4	0.00
22/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4250	5	4	5	0.00
22/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2662	2	3	2	0.00
22/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2642	2	3	2	0.00
22/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2622	2	3	2	0.00
22/07/2021	R214 On 04-August-22			Bond Future	11.63	67.6426	64.1218	67.6426	0.00
22/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	3521	0	4	0	0.00
22/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	3577	0	4	0	0.00
22/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	3465	0	3	0	0.00
22/07/2021	R248 On 05-August-21			Bond Future	10.89	86.0507	85.4420	86.0507	98,939.00
22/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	10415	11	10	11	0.00
22/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	10358	11	10	11	0.00
22/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	2	0	0	0	0.00
22/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	135	0	0	0	0.00
22/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	10471	11	10	11	0.00
22/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	2529	3	3	3	0.00
22/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	29	0	0	0	1,300.00
22/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	256	0	0	0	0.00
22/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1056	1	1	1	1,300.00
22/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	2373	2	2	2	0.00
22/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	955	1	1	1	0.00
22/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	3016	3	3	3	0.00
22/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	0	0	0.00
22/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	311	0	0	0	0.00
22/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	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
22/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	4473	4	4	4	0.00
22/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	6886	6	7	6	0.00
22/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	0	0	0.00
22/07/2021	R248 On 04-November-21			Bond Future	11.07	82.5624	81.9467	82.5624	116,011.00
22/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	652	1	1	1	1,200.00
22/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	11196	12	11	12	0.00
22/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	106	0	0	0	1,200.00
22/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	11246	12	11	12	0.00
22/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	11297	12	11	12	0.00
22/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	308	0	0	0	0.00
22/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	312	0	0	0	0.00
22/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	315	0	0	0	0.00
22/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	11724	11	12	11	0.00
22/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	6394	6	6	6	0.00
22/07/2021	R248 On 03-February-22			Bond Future	11.26	83.5133	82.8903	83.5133	0.00
22/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	4349	5	4	5	0.00
22/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	4310	5	4	5	0.00
22/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	4271	5	4	5	0.00
22/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2789	3	3	3	0.00
22/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2844	3	3	3	0.00
22/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2816	3	3	3	0.00
22/07/2021	R248 On 05-May-22			Bond Future	11.44	80.0891	79.4586	80.0891	0.00
22/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	5475	6	5	6	0.00
22/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	5434	6	5	6	0.00
22/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	5394	6	5	6	0.00
22/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	3150	3	3	3	0.00
22/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	3105	3	3	3	0.00
22/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	3128	3	3	3	0.00
22/07/2021	R248 On 04-August-22			Bond Future	11.64	84.7560	80.3664	84.7560	0.00
22/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
22/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	4390	0	4	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
22/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	4461	0	4	0	0.00
22/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	4319	0	4	0	0.00