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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/07/2021 TO: 28/07/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	2025 On 05-August-21			Bond Future	153.24	153.1905	153.2372	153.1905	3,723.00
28/07/2021	2025 On 04-November-21			Bond Future	154.91	154.8637	154.9083	154.8637	4,786.00
28/07/2021	2025 On 03-February-22			Bond Future	155.16	155.1116	155.1553	155.1116	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
28/07/2021	2025 On 05-May-22			Bond Future	157.03	156.9837	157.0271	156.9837	0.00
28/07/2021	2025 On 04-August-22			Bond Future	157.36	157.3179	157.3614	157.3179	0.00
28/07/2021	2029 On 05-August-21			Bond Future	113.26	113.1364	113.2583	113.1364	2,127.00
28/07/2021	2029 On 04-November-21			Bond Future	113.32	113.2027	113.3241	113.2027	2,964.00
28/07/2021	2029 On 03-February-22			Bond Future	114.65	114.5305	114.6523	114.5305	0.00
28/07/2021	2029 On 05-May-22			Bond Future	114.85	114.7240	114.8466	114.7240	0.00
28/07/2021	2029 On 04-August-22			Bond Future	116.26	116.1393	116.2632	116.1393	0.00
28/07/2021	2030 On 05-August-21			Bond Future	8.91	95.0714	94.8797	95.0714	29,365.00
28/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8097	8	8	8	0.00
28/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	25	0	0	0	5,000.00
28/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3253	3	3	3	0.00
28/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4582	5	5	5	0.00
28/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7439	8	7	8	0.00
28/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
28/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	690	1	1	1	600.00
28/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8047	8	8	8	0.00
28/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7996	8	8	8	0.00
28/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6671	7	7	7	0.00
28/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	369	0	0	0	479.00
28/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1477	2	1	2	0.00
28/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	271	0	0	0	200.00
28/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2988	3	3	3	600.00
28/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16005	16	16	16	0.00
28/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
28/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7197	7	7	7	0.00
28/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	154	0	0	0	7,500.00
28/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2403	2	2	2	0.00
28/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
28/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1033	1	1	1	0.00
28/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
28/07/2021	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
28/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	17	0	0	0	0.00
28/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	487	0	0	0	0.00
28/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	1	0	0	0	479.00
28/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	845	1	1	1	0.00
28/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	11	0	0	0	0.00
28/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	0	479.00
28/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2030 On 04-November-21			Bond Future	9.10	96.0863	95.8910	96.0863	97,313.00
28/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1152	1	1	1	3,250.00
28/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2610	3	3	3	0.00
28/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1194	1	1	1	300.00
28/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11799	12	12	12	0.00
28/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8019	8	8	8	0.00
28/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4873	5	5	5	29.00
28/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7927	8	8	8	0.00
28/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2774	3	3	3	0.00
28/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10989	11	11	11	0.00
28/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2297	2	2	2	29.00
28/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7973	8	8	8	0.00
28/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	421	0	0	0	300.00
28/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3031	3	3	3	0.00
28/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	49	0	0	0	300.00
28/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	212	0	0	0	0.00
28/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	215	0	0	0	0.00
28/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5117	5	5	5	0.00
28/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1426	1	1	1	9,100.00
28/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1532	1	2	1	0.00
28/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1760	2	2	2	0.00
28/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	208	0	0	0	0.00
28/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	73	0	0	0	29.00
28/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	630	1	1	1	0.00
28/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	3102	3	3	3	0.00
28/07/2021	2030 On 03-February-22			Bond Future	9.30	93.1859	92.9875	93.1859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3543	4	4	4	1,000.00
28/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8311	8	8	8	0.00
28/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4134	4	4	4	0.00
28/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3026	3	3	3	0.00
28/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3056	3	3	3	0.00
28/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1576	2	2	2	1,000.00
28/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2797	3	3	3	0.00
28/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	816	1	1	1	101.00
28/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3085	3	3	3	0.00
28/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2272	2	2	2	0.00
28/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2509	2	3	2	101.00
28/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5766	6	6	6	0.00
28/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3970	4	4	4	0.00
28/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2295	2	2	2	0.00
28/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2318	2	2	2	0.00
28/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1615	2	2	2	101.00
28/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	535	1	1	1	1,000.00
28/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1950	2	2	2	0.00
28/07/2021	2030 On 05-May-22			Bond Future	9.50	94.2896	94.0883	94.2896	0.00
28/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1734	2	2	2	1,800.00
28/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8385	9	8	9	0.00
28/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5283	5	5	5	0.00
28/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2747	3	3	3	0.00
28/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5249	5	5	5	0.00
28/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1045	1	1	1	1,073.00
28/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	689	1	1	1	1,800.00
28/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4449	5	4	5	0.00
28/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5318	5	5	5	0.00
28/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1775	2	2	2	0.00
28/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7977	8	8	8	0.00
28/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4913	5	5	5	0.00
28/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1804	2	2	2	0.00
28/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3512	3	4	3	1,073.00

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28/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6498	6	6	6	0.00
28/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2181	2	2	2	1,073.00
28/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1789	2	2	2	0.00
28/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	925	1	1	1	1,800.00
28/07/2021	2030 On 04-August-22			Bond Future	9.72	91.3792	91.1750	91.3792	0.00
28/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	3015	3	3	3	0.00
28/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	2992	3	3	3	0.00
28/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3039	3	3	3	0.00
28/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3833	4	4	4	0.00
28/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3885	4	4	4	0.00
28/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3859	4	4	4	0.00
28/07/2021	2032 On 05-August-21			Bond Future	9.67	93.9394	93.7022	93.9394	10,094.00
28/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9651	10	10	10	0.00
28/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9599	10	10	10	0.00
28/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9704	10	10	10	0.00
28/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2032 On 04-November-21			Bond Future	9.86	90.7978	90.5566	90.7978	122,910.00
28/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	865	1	1	1	700.00
28/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15487	16	15	16	0.00
28/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10313	11	10	11	0.00
28/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2104	2	2	2	700.00
28/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10264	10	10	10	0.00
28/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10216	10	10	10	0.00
28/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	153	0	0	0	0.00
28/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	158	0	0	0	0.00
28/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	16	0	0	0	700.00
28/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	155	0	0	0	0.00
28/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2294	2	2	2	0.00
28/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4112	4	4	4	0.00
28/07/2021	2032 On 03-February-22			Bond Future	10.06	91.8415	91.5966	91.8415	0.00

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28/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	827	1	1	1	97.00
28/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4197	4	4	4	0.00
28/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	568	1	1	1	198.00
28/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4161	4	4	4	0.00
28/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3847	4	4	4	0.00
28/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3157	3	3	3	0.00
28/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1724	2	2	2	210.00
28/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6151	6	6	6	0.00
28/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4487	5	4	5	0.00
28/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6911	7	7	7	0.00
28/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2201	2	2	2	0.00
28/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1631	2	2	2	400.00
28/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4981	5	5	5	0.00
28/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4090	4	4	4	0.00
28/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4126	4	4	4	0.00
28/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2030	2	2	2	0.00
28/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2051	2	2	2	0.00
28/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1610	2	2	2	97.00
28/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1989	2	2	2	198.00
28/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3673	4	4	4	198.00
28/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7575	7	8	7	0.00
28/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1013	1	1	1	210.00
28/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1834	2	2	2	210.00
28/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2201	2	2	2	400.00
28/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4476	4	4	4	0.00
28/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1209	1	1	1	400.00
28/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2706	3	3	3	97.00
28/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6378	6	6	6	0.00
28/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2010	2	2	2	0.00
28/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4328	4	4	4	0.00
28/07/2021	2032 On 05-May-22			Bond Future	10.27	88.7825	88.5342	88.7825	0.00
28/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6101	6	6	6	0.00
28/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6026	6	6	6	0.00

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28/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6064	6	6	6	0.00
28/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1924	2	2	2	0.00
28/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1938	2	2	2	0.00
28/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1909	2	2	2	0.00
28/07/2021	2032 On 04-August-22			Bond Future	10.48	89.8081	89.5564	89.8081	0.00
28/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3125	3	3	3	0.00
28/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3099	3	3	3	0.00
28/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3151	3	3	3	0.00
28/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4658	5	5	5	0.00
28/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4628	4	5	4	0.00
28/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4598	4	5	4	0.00
28/07/2021	2033 On 05-August-21			Bond Future	107.16	107.1176	107.1646	107.1176	2,137.00
28/07/2021	2033 On 04-November-21			Bond Future	107.09	107.0396	107.0854	107.0396	8,979.00
28/07/2021	2033 On 03-February-22			Bond Future	108.34	108.2951	108.3403	108.2951	0.00
28/07/2021	2033 On 05-May-22			Bond Future	108.38	108.3342	108.3795	108.3342	0.00
28/07/2021	2033 On 04-August-22			Bond Future	109.72	109.6707	109.7162	109.6707	0.00
28/07/2021	2037 On 05-August-21			Bond Future	10.51	85.2435	85.0171	85.2435	57,745.00
28/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10572	11	11	11	0.00
28/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10627	11	11	11	0.00
28/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10681	11	11	11	0.00
28/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2037 On 04-November-21			Bond Future	10.70	86.1536	85.9234	86.1536	120,396.00
28/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12365	13	12	13	0.00
28/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12316	13	12	13	0.00
28/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9755	10	10	10	0.00
28/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5690	6	6	6	600.00
28/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12415	13	12	13	0.00
28/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	126	0	0	0	0.00
28/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	257	0	0	0	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	797	1	1	1	0.00
28/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	127	0	0	0	0.00
28/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	124	0	0	0	0.00
28/07/2021	2037 On 03-February-22			Bond Future	10.90	82.8889	82.6551	82.8889	0.00
28/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5312	5	5	5	0.00
28/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5271	5	5	5	0.00
28/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5231	5	5	5	0.00
28/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1818	2	2	2	0.00
28/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1856	2	2	2	0.00
28/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1837	2	2	2	0.00
28/07/2021	2037 On 05-May-22			Bond Future	11.10	83.8709	83.6339	83.8709	0.00
28/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6532	7	7	7	0.00
28/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6451	7	6	7	0.00
28/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6492	7	6	7	0.00
28/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2168	2	2	2	0.00
28/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2200	2	2	2	0.00
28/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2184	2	2	2	0.00
28/07/2021	2037 On 04-August-22			Bond Future	11.32	80.5830	80.3428	80.5830	0.00
28/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3113	3	3	3	0.00
28/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3060	3	3	3	0.00
28/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3087	3	3	3	0.00
28/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	5678	6	6	6	0.00
28/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	5606	5	6	5	0.00
28/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	5642	6	6	6	0.00
28/07/2021	2038 On 05-August-21			Bond Future	117.12	116.6843	117.1214	116.6843	6,475.00
28/07/2021	2038 On 04-November-21			Bond Future	118.40	117.9586	118.3988	117.9586	7,564.00
28/07/2021	2038 On 03-February-22			Bond Future	118.02	117.5778	118.0219	117.5778	0.00
28/07/2021	2038 On 05-May-22			Bond Future	119.45	118.9969	119.4458	118.9969	0.00
28/07/2021	2038 On 04-August-22			Bond Future	119.12	118.6624	119.1166	118.6624	0.00
28/07/2021	2040 On 05-August-21			Bond Future	10.65	87.2304	87.0229	87.2304	31,321.00
28/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11722	12	12	12	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
28/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6065	6	6	6	900.00
28/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23147	23	23	23	0.00
28/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11666	12	12	12	0.00
28/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11609	12	12	12	0.00
28/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2825	3	3	3	900.00
28/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	57	0	0	0	0.00
28/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
28/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	1	0	0	0	0.00
28/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2040 On 04-November-21			Bond Future	10.84	88.1617	87.9506	88.1617	83,012.00
28/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12863	13	13	13	0.00
28/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12811	13	13	13	0.00
28/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12759	13	13	13	0.00
28/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	163	0	0	0	0.00
28/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	161	0	0	0	0.00
28/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	159	0	0	0	0.00
28/07/2021	2040 On 03-February-22			Bond Future	11.03	84.6698	84.4554	84.6698	0.00
28/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5609	6	6	6	0.00
28/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5565	6	6	6	0.00
28/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5653	6	6	6	0.00
28/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2031	2	2	2	0.00
28/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2012	2	2	2	0.00
28/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1992	2	2	2	0.00
28/07/2021	2040 On 05-May-22			Bond Future	11.23	85.6729	85.4554	85.6729	0.00
28/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	808	1	1	1	1,200.00
28/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6666	7	7	7	0.00
28/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6624	7	7	7	0.00
28/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2097	2	2	2	1,200.00
28/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11743	12	12	12	0.00
28/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6708	7	7	7	0.00
28/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2331	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
28/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1033	1	1	1	1,200.00
28/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2349	2	2	2	0.00
28/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6613	6	7	6	0.00
28/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2368	2	2	2	0.00
28/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10963	11	11	11	0.00
28/07/2021	2040 On 04-August-22			Bond Future	11.44	82.1550	81.9347	82.1550	0.00
28/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3287	3	3	3	0.00
28/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3259	3	3	3	0.00
28/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3316	3	3	3	0.00
28/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	5851	6	6	6	0.00
28/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	5928	6	6	6	0.00
28/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	5889	6	6	6	0.00
28/07/2021	2044 On 05-August-21			Bond Future	10.71	83.9018	83.7258	83.9018	27,494.00
28/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12065	12	12	12	0.00
28/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12010	12	12	12	0.00
28/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12121	12	12	12	0.00
28/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
28/07/2021	2044 On 04-November-21			Bond Future	10.89	84.7975	84.6183	84.7975	49,207.00
28/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12575	13	13	13	0.00
28/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12523	13	13	13	0.00
28/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12626	13	13	13	0.00
28/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	151	0	0	0	0.00
28/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	155	0	0	0	0.00
28/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	153	0	0	0	0.00
28/07/2021	2044 On 03-February-22			Bond Future	11.07	81.3922	81.2100	81.3922	0.00
28/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5617	6	6	6	0.00
28/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5574	6	6	6	0.00
28/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5530	6	6	6	0.00
28/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2064	2	2	2	0.00
28/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2044	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
28/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2024	2	2	2	0.00
28/07/2021	2044 On 05-May-22			Bond Future	11.25	82.3565	82.1717	82.3565	0.00
28/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6672	7	7	7	0.00
28/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6630	7	7	7	0.00
28/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6588	7	7	7	0.00
28/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2394	2	2	2	0.00
28/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2375	2	2	2	0.00
28/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2356	2	2	2	0.00
28/07/2021	2044 On 04-August-22			Bond Future	11.45	78.9255	78.7382	78.9255	0.00
28/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3403	3	3	3	0.00
28/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3345	3	3	3	0.00
28/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3374	3	3	3	0.00
28/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5798	6	6	6	0.00
28/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	5838	6	6	6	0.00
28/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5759	6	6	6	0.00
28/07/2021	2046 On 05-August-21			Bond Future	106.25	105.4937	106.2494	105.4937	7,557.00
28/07/2021	2046 On 04-November-21			Bond Future	105.57	104.8084	105.5706	104.8084	18,100.00
28/07/2021	2046 On 03-February-22			Bond Future	106.81	106.0379	106.8080	106.0379	0.00
28/07/2021	2046 On 05-May-22			Bond Future	106.23	105.4500	106.2288	105.4500	0.00
28/07/2021	2046 On 04-August-22			Bond Future	107.54	106.7511	107.5393	106.7511	0.00
28/07/2021	2050 On 05-August-21			Bond Future	107.43	107.1830	107.4323	107.1830	5,724.00
28/07/2021	2050 On 04-November-21			Bond Future	108.60	108.3537	108.6038	108.3537	9,927.00
28/07/2021	2050 On 03-February-22			Bond Future	107.92	107.6640	107.9160	107.6640	0.00
28/07/2021	2050 On 05-May-22			Bond Future	109.22	108.9636	109.2181	108.9636	0.00
28/07/2021	2050 On 04-August-22			Bond Future	108.56	108.3054	108.5629	108.3054	0.00
28/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	8657 On 21-December-26			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
28/07/2021	AL37 On 05-August-21			Index Future	797.08	798.3230	797.0840	798.3230	0.00
28/07/2021	AL37 On 04-November-21			Index Future	805.67	806.9260	805.6700	806.9260	0.00
28/07/2021	AL37 On 03-February-22			Index Future	814.92	816.1890	814.9150	816.1890	0.00
28/07/2021	AL37 On 05-May-22			Index Future	824.55	825.8400	824.5500	825.8400	0.00
28/07/2021	AL37 On 04-August-22			Index Future	834.42	835.7280	834.4220	835.7280	0.00
28/07/2021	AL7T On 05-August-21			Index Future	909.55	911.8840	909.5450	911.8840	0.00
28/07/2021	AL7T On 04-November-21			Index Future	919.34	921.7120	919.3420	921.7120	0.00
28/07/2021	AL7T On 03-February-22			Index Future	929.89	932.2920	929.8920	932.2920	0.00
28/07/2021	AL7T On 05-May-22			Index Future	940.89	943.3160	940.8860	943.3160	0.00
28/07/2021	AL7T On 04-August-22			Index Future	952.15	954.6110	952.1510	954.6110	0.00
28/07/2021	ALBI On 05-August-21			Index Future	798.81	800.5860	798.8080	800.5860	57.00
28/07/2021	ALBI On 04-November-21			Index Future	807.41	809.2140	807.4120	809.2140	114.00
28/07/2021	ALBI On 03-February-22			Index Future	816.68	818.5030	816.6770	818.5030	0.00
28/07/2021	ALBI On 05-May-22			Index Future	826.33	828.1810	826.3330	828.1810	0.00
28/07/2021	ALBI On 04-August-22			Index Future	836.23	838.0980	836.2260	838.0980	0.00
28/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C044 On 31-January-44			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
28/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	CS23 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
28/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2021	ES33 On 05-August-21			Bond Future	11.19	79.0073	78.8602	79.0073	0.00
28/07/2021	ES33 On 04-November-21			Bond Future	11.43	76.0953	75.9453	76.0953	350.00
28/07/2021	ES33 On 03-February-22			Bond Future	11.68	76.9884	76.8358	76.9884	0.00
28/07/2021	ES33 On 05-May-22			Bond Future	11.92	74.1406	73.9858	74.1406	0.00
28/07/2021	ES33 On 04-August-22			Bond Future	12.18	75.0079	74.8509	75.0079	0.00
28/07/2021	ES42 On 05-August-21			Bond Future	11.72	77.7269	77.5882	77.7269	0.00
28/07/2021	ES42 On 04-November-21			Bond Future	11.95	74.3182	74.1767	74.3182	4,779.00
28/07/2021	ES42 On 03-February-22			Bond Future	12.17	75.1910	75.0470	75.1910	0.00
28/07/2021	ES42 On 05-May-22			Bond Future	12.41	71.8407	71.6946	71.8407	0.00
28/07/2021	ES42 On 04-August-22			Bond Future	12.65	72.6796	72.5314	72.6796	0.00
28/07/2021	GOVI On 05-August-21			GOVI	789.02	790.7890	789.0150	790.7890	18.00
28/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	698650	72	70	72	0.00
28/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	698750	72	70	72	0.00
28/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	698850	72	70	72	0.00
28/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-November-21			GOVI	797.51	799.3120	797.5140	799.3120	979.00
28/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	690940	71	69	71	0.00
28/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	691140	71	69	71	0.00
28/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	691040	71	69	71	0.00
28/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 03-February-22			GOVI	806.67	808.4870	806.6650	808.4870	0.00
28/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	139150	16	14	16	0.00
28/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	139250	16	14	16	0.00
28/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	139050	16	14	16	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
28/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 05-May-22			GOVI	816.20	818.0470	816.2030	818.0470	0.00
28/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	279630	30	28	30	0.00
28/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	279730	30	28	30	0.00
28/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	279530	30	28	30	0.00
28/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-August-22			GOVI	825.98	827.8420	825.9750	827.8420	0.00
28/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	67050	9	7	9	0.00
28/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	67150	9	7	9	0.00
28/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	66950	9	7	9	0.00
28/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
28/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
28/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2021	IGOV On 05-August-21			Index Future	289.12	288.8010	289.1190	288.8010	2.00
28/07/2021	IGOV On 04-November-21			Index Future	292.31	291.9850	292.3050	291.9850	475.00
28/07/2021	IGOV On 03-February-22			Index Future	295.73	295.4080	295.7310	295.4080	0.00
28/07/2021	IGOV On 05-May-22			Index Future	299.30	298.9710	299.2970	298.9710	0.00
28/07/2021	IGOV On 04-August-22			Index Future	302.95	302.6200	302.9500	302.6200	0.00
28/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
28/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
28/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
28/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	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
28/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
28/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2750	96.2850	96.2750	30,000.00
28/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.83	96.1900	96.1700	96.1900	0.00
28/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.86	96.1500	96.1400	96.1500	0.00
28/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0450	96.0050	96.0450	0.00
28/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.03	95.9500	95.9700	95.9500	0.00
28/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7900	95.7700	95.7900	0.00
28/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.59	95.4650	95.4150	95.4650	471.00
28/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.79	95.2500	95.2100	95.2500	0.00
28/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.08	94.9650	94.9200	94.9650	0.00
28/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.27	94.7650	94.7350	94.7650	0.00
28/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.48	94.5750	94.5250	94.5750	0.00
28/07/2021	R023 On 05-August-21			Bond Future	4.97	107.5299	107.5603	107.5299	3,363.00
28/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	517	0	1	0	0.00
28/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	502	0	1	0	0.00
28/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	487	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
28/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	1	0	0	0	0.00
28/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	1	0	0	0	0.00
28/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	1	0	0	0	0.00
28/07/2021	R023 On 04-November-21			Bond Future	5.10	104.7709	104.7998	104.7709	13,768.00
28/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	122	0	0	0	0.00
28/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	117	0	0	0	0.00
28/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	111	0	0	0	0.00
28/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	364	0	0	0	0.00
28/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	356	0	0	0	0.00
28/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	349	0	0	0	0.00
28/07/2021	R023 On 03-February-22			Bond Future	5.22	105.9745	106.0028	105.9745	0.00
28/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	180	0	0	0	0.00
28/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	186	0	0	0	0.00
28/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	191	0	0	0	0.00
28/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	340	0	0	0	0.00
28/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	345	0	0	0	0.00
28/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	350	0	0	0	0.00
28/07/2021	R023 On 05-May-22			Bond Future	5.36	103.3187	103.3466	103.3187	0.00
28/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	841	1	1	1	0.00
28/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	835	1	1	1	0.00
28/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	848	1	1	1	0.00
28/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	98	0	0	0	0.00
28/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	101	0	0	0	0.00
28/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	100	0	0	0	0.00
28/07/2021	R023 On 04-August-22			Bond Future	5.59	104.5382	104.5664	104.5382	0.00
28/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	433	0	0	0	0.00
28/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	430	0	0	0	0.00
28/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	437	0	0	0	0.00
28/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	182	0	0	0	0.00
28/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	185	0	0	0	0.00
28/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	183	0	0	0	0.00
28/07/2021	R035 On 05-August-21			Bond Future	10.25	94.2486	93.9893	94.2486	48,003.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
28/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	147	0	0	0	100.00
28/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
28/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3418	4	3	4	0.00
28/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
28/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7088	7	7	7	0.00
28/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
28/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44101	44	44	44	0.00
28/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	23	0	0	0	100.00
28/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1712	2	2	2	0.00
28/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44335	44	44	44	0.00
28/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44218	44	44	44	0.00
28/07/2021	R035 On 04-November-21			Bond Future	10.45	90.7806	90.5171	90.7806	80,866.00
28/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5564	6	6	6	0.00
28/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18582	19	19	19	0.00
28/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12240	12	12	12	0.00
28/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8332	9	8	9	0.00
28/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1723	2	2	2	782.00
28/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12291	13	12	13	0.00
28/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2965	3	3	3	0.00
28/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1390	1	1	1	350.00
28/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1416	2	1	2	400.00
28/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3041	3	3	3	400.00
28/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4994	5	5	5	0.00
28/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12342	13	12	13	0.00
28/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	128	0	0	0	0.00
28/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1003	1	1	1	782.00
28/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3162	3	3	3	0.00
28/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	388	0	0	0	782.00
28/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1928	2	2	2	0.00
28/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3594	3	4	3	0.00
28/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	1981	2	2	2	350.00
28/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3635	3	4	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
28/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	844	1	1	1	350.00
28/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	130	0	0	0	0.00
28/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	132	0	0	0	0.00
28/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	9	0	0	0	400.00
28/07/2021	R035 On 03-February-22			Bond Future	10.65	91.8237	91.5562	91.8237	0.00
28/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4661	5	5	5	0.00
28/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8280	9	8	9	0.00
28/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1626	2	2	2	280.00
28/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	903	1	1	1	683.00
28/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5422	6	5	6	0.00
28/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2283	2	2	2	1,600.00
28/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5590	6	6	6	0.00
28/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2032	2	2	2	200.00
28/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7585	8	8	8	0.00
28/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4584	5	5	5	0.00
28/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6060	6	6	6	0.00
28/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3216	3	3	3	0.00
28/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5381	6	5	6	0.00
28/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5340	6	5	6	0.00
28/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1845	2	2	2	0.00
28/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1826	2	2	2	0.00
28/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1558	1	2	1	683.00
28/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1120	1	1	1	280.00
28/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1737	2	2	2	200.00
28/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4569	4	5	4	0.00
28/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2191	2	2	2	1,600.00
28/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4228	4	4	4	0.00
28/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1808	2	2	2	0.00
28/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3230	3	3	3	683.00
28/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7248	7	7	7	0.00
28/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	971	1	1	1	1,800.00
28/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2235	2	2	2	280.00
28/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5229	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R035 On 05-May-22			Bond Future	10.85	88.4329	88.1618	88.4329	0.00
28/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6798	7	7	7	0.00
28/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6757	7	7	7	0.00
28/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6715	7	7	7	0.00
28/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2117	2	2	2	0.00
28/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2101	2	2	2	0.00
28/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2085	2	2	2	0.00
28/07/2021	R035 On 04-August-22			Bond Future	11.07	89.4518	89.1771	89.4518	0.00
28/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3335	3	3	3	0.00
28/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3280	3	3	3	0.00
28/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3308	3	3	3	0.00
28/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5363	5	5	5	0.00
28/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	5398	5	5	5	0.00
28/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5329	5	5	5	0.00
28/07/2021	R186 On 05-August-21			Bond Future	7.37	115.2436	115.0826	115.2436	41,937.00
28/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5749	6	6	6	0.00
28/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5705	6	6	6	0.00
28/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5661	6	6	6	0.00
28/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R186 On 04-November-21			Bond Future	7.56	116.4739	116.3093	116.4739	74,286.00
28/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3027	3	3	3	0.00
28/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5446	6	5	6	0.00
28/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2961	3	3	3	0.00
28/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2002	2	2	2	0.00
28/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2994	3	3	3	0.00
28/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	601	1	1	1	0.00
28/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	612	1	1	1	0.00
28/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	171	0	0	0	15,177.00
28/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	591	1	1	1	0.00
28/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1064	1	1	1	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R186 On 03-February-22			Bond Future	7.75	112.5301	112.3624	112.5301	0.00
28/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1109	1	1	1	0.00
28/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1093	1	1	1	0.00
28/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1124	1	1	1	0.00
28/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3066	3	3	3	0.00
28/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3122	3	3	3	0.00
28/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3094	3	3	3	0.00
28/07/2021	R186 On 05-May-22			Bond Future	7.96	113.8626	113.6923	113.8626	0.00
28/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3137	3	3	3	0.00
28/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3112	3	3	3	0.00
28/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3162	3	3	3	0.00
28/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1705	2	2	2	0.00
28/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1734	2	2	2	0.00
28/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1720	2	2	2	0.00
28/07/2021	R186 On 04-August-22			Bond Future	8.18	109.9094	109.7366	109.9094	0.00
28/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2443	3	2	3	0.00
28/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2462	3	2	3	0.00
28/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2483	3	2	3	0.00
28/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2598	3	3	3	0.00
28/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2616	3	3	3	0.00
28/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2634	3	3	3	0.00
28/07/2021	R197 On 05-August-21			Bond Future	322.08	322.0386	322.0767	322.0386	1,029.00
28/07/2021	R197 On 04-November-21			Bond Future	325.59	325.5558	325.5890	325.5558	1,267.00
28/07/2021	R197 On 03-February-22			Bond Future	321.26	321.2258	321.2563	321.2258	0.00
28/07/2021	R197 On 05-May-22			Bond Future	325.13	325.1037	325.1327	325.1037	0.00
28/07/2021	R197 On 04-August-22			Bond Future	320.83	320.7990	320.8281	320.7990	0.00
28/07/2021	R202 On 05-August-21			Bond Future	234.48	235.0719	234.4832	235.0719	3,560.00
28/07/2021	R202 On 04-November-21			Bond Future	237.04	237.6394	237.0403	237.6394	9,704.00
28/07/2021	R202 On 03-February-22			Bond Future	235.49	236.0985	235.4902	236.0985	0.00
28/07/2021	R202 On 05-May-22			Bond Future	238.33	238.9483	238.3315	238.9483	0.00
28/07/2021	R202 On 04-August-22			Bond Future	236.85	237.4792	236.8544	237.4792	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
28/07/2021	R209 On 05-August-21			Bond Future	10.24	72.5071	72.3365	72.5071	11,402.00
28/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8334	9	8	9	0.00
28/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8286	8	8	8	0.00
28/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8383	9	8	9	0.00
28/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R209 On 04-November-21			Bond Future	10.41	70.1415	69.9678	70.1415	32,938.00
28/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	318	0	0	0	6,000.00
28/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9281	9	9	9	0.00
28/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9237	9	9	9	0.00
28/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1065	1	1	1	0.00
28/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8487	9	8	9	0.00
28/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2371	2	2	2	0.00
28/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9325	9	9	9	0.00
28/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	177	0	0	0	0.00
28/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	231	0	0	0	9,000.00
28/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3480	3	3	3	3,100.00
28/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	179	0	0	0	0.00
28/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	182	0	0	0	0.00
28/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1882	2	2	2	9,400.00
28/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5811	6	6	6	0.00
28/07/2021	R209 On 03-February-22			Bond Future	10.59	70.9477	70.7713	70.9477	0.00
28/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4234	4	4	4	0.00
28/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4164	4	4	4	0.00
28/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4199	4	4	4	0.00
28/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1820	2	2	2	0.00
28/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1837	2	2	2	0.00
28/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1802	2	2	2	0.00
28/07/2021	R209 On 05-May-22			Bond Future	10.77	68.6465	68.4676	68.6465	0.00
28/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5448	6	5	6	0.00
28/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5413	6	5	6	0.00
28/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5379	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1937	2	2	2	0.00
28/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1921	2	2	2	0.00
28/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1906	2	2	2	0.00
28/07/2021	R209 On 04-August-22			Bond Future	10.96	69.4377	69.2564	69.4377	0.00
28/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2695	3	3	3	0.00
28/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2742	3	3	3	0.00
28/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2719	3	3	3	0.00
28/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4764	5	5	5	0.00
28/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4796	5	5	5	0.00
28/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4732	5	5	5	0.00
28/07/2021	R210 On 05-August-21			Bond Future	208.66	208.5816	208.6577	208.5816	1,245.00
28/07/2021	R210 On 04-November-21			Bond Future	208.15	208.0742	208.1478	208.0742	1,486.00
28/07/2021	R210 On 03-February-22			Bond Future	210.59	210.5151	210.5874	210.5151	0.00
28/07/2021	R210 On 05-May-22			Bond Future	210.30	210.2241	210.2963	210.2241	0.00
28/07/2021	R210 On 04-August-22			Bond Future	212.89	212.8178	212.8903	212.8178	0.00
28/07/2021	R212 On 05-August-21			Bond Future	173.16	173.1957	173.1618	173.1957	1,387.00
28/07/2021	R212 On 04-November-21			Bond Future	175.05	175.0873	175.0502	175.0873	415.00
28/07/2021	R213 On 05-August-21			Bond Future	9.29	89.0387	88.7904	89.0387	1,729.00
28/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8283	9	8	9	0.00
28/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7886	8	8	8	0.00
28/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4611	5	5	5	0.00
28/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8233	8	8	8	0.00
28/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8184	8	8	8	0.00
28/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	706	1	1	1	0.00
28/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	1	0	0	0	0.00
28/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	447	0	0	0	0.00
28/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R213 On 04-November-21			Bond Future	9.48	86.4604	86.2079	86.4604	8,993.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8495	9	8	9	0.00
28/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8450	9	8	9	0.00
28/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8540	9	9	9	0.00
28/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	200	0	0	0	0.00
28/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	197	0	0	0	0.00
28/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	194	0	0	0	0.00
28/07/2021	R213 On 03-February-22			Bond Future	9.68	87.4538	87.1975	87.4538	0.00
28/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4226	4	4	4	0.00
28/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1441	2	1	2	220.00
28/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5810	6	6	6	0.00
28/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1584	2	2	2	430.00
28/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4505	5	5	5	0.00
28/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2928	3	3	3	0.00
28/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4158	4	4	4	0.00
28/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3530	4	4	4	0.00
28/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2434	3	2	3	0.00
28/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3561	4	4	4	0.00
28/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	845	1	1	1	102.00
28/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3656	4	4	4	0.00
28/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	644	1	1	1	200.00
28/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3593	4	4	4	0.00
28/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6081	6	6	6	0.00
28/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1011	1	1	1	220.00
28/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1084	1	1	1	430.00
28/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2002	2	2	2	0.00
28/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1962	2	2	2	430.00
28/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4059	4	4	4	0.00
28/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5677	5	6	5	0.00
28/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2951	3	3	3	200.00
28/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6453	6	6	6	0.00
28/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2023	2	2	2	0.00
28/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2043	2	2	2	0.00
28/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1692	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2488	2	2	2	102.00
28/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1530	1	2	1	102.00
28/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1658	2	2	2	220.00
28/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4303	4	4	4	0.00
28/07/2021	R213 On 05-May-22			Bond Future	9.87	84.9572	84.6973	84.9572	0.00
28/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5541	6	6	6	0.00
28/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5576	6	6	6	0.00
28/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5506	6	6	6	0.00
28/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1679	2	2	2	0.00
28/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1706	2	2	2	0.00
28/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1692	2	2	2	0.00
28/07/2021	R213 On 04-August-22			Bond Future	10.08	85.9402	85.6769	85.9402	0.00
28/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3025	3	3	3	0.00
28/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3001	3	3	3	0.00
28/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	2976	3	3	3	0.00
28/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3915	4	4	4	0.00
28/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3968	4	4	4	0.00
28/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3941	4	4	4	0.00
28/07/2021	R214 On 05-August-21			Bond Future	10.65	69.2009	69.0572	69.2009	10,921.00
28/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7408	8	7	8	0.00
28/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7457	8	7	8	0.00
28/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7359	8	7	8	0.00
28/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R214 On 04-November-21			Bond Future	10.82	66.6629	66.5164	66.6629	17,180.00
28/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8790	9	9	9	0.00
28/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8746	9	9	9	0.00
28/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8703	9	9	9	0.00
28/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	224	0	0	0	0.00
28/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	218	0	0	0	0.00
28/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	221	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
28/07/2021	R214 On 03-February-22			Bond Future	11.00	67.4288	67.2800	67.4288	0.00
28/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4089	4	4	4	0.00
28/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4055	4	4	4	0.00
28/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4123	4	4	4	0.00
28/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1926	2	2	2	0.00
28/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1906	2	2	2	0.00
28/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1887	2	2	2	0.00
28/07/2021	R214 On 05-May-22			Bond Future	11.18	64.9476	64.7966	64.9476	0.00
28/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5077	5	5	5	0.00
28/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5044	5	5	5	0.00
28/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5111	5	5	5	0.00
28/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2119	2	2	2	0.00
28/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2101	2	2	2	0.00
28/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2084	2	2	2	0.00
28/07/2021	R214 On 04-August-22			Bond Future	11.36	65.6948	65.5419	65.6948	0.00
28/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2718	3	3	3	0.00
28/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2694	3	3	3	0.00
28/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2742	3	3	3	0.00
28/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4819	5	5	5	0.00
28/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4851	5	5	5	0.00
28/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4786	5	5	5	0.00
28/07/2021	R248 On 05-August-21			Bond Future	10.64	87.4194	87.2369	87.4194	62,616.00
28/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12208	12	12	12	0.00
28/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12151	12	12	12	0.00
28/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	2	0	0	0	0.00
28/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	293	0	0	0	0.00
28/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12265	12	12	12	0.00
28/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4027	4	4	4	0.00
28/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	57	0	0	0	1,300.00
28/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2045	2	2	2	1,300.00
28/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	566	1	1	1	0.00
28/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	889	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
28/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	149	0	0	0	0.00
28/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1379	1	1	1	0.00
28/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	14	0	0	0	0.00
28/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2705	3	3	3	0.00
28/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5090	5	5	5	0.00
28/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
28/07/2021	R248 On 04-November-21			Bond Future	10.82	83.9416	83.7556	83.9416	160,726.00
28/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	823	1	1	1	1,050.00
28/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1036	1	1	1	0.00
28/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12860	13	13	13	0.00
28/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	174	0	0	0	0.00
28/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12912	13	13	13	0.00
28/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2565	3	3	3	1,050.00
28/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12963	13	13	13	0.00
28/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	166	0	0	0	0.00
28/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	5556	5	6	5	0.00
28/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2686	3	3	3	0.00
28/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	168	0	0	0	0.00
28/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	170	0	0	0	0.00
28/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9983	10	10	10	0.00
28/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4970	5	5	5	0.00
28/07/2021	R248 On 03-February-22			Bond Future	11.00	84.9061	84.7172	84.9061	0.00
28/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5496	6	5	6	0.00
28/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5452	6	5	6	0.00
28/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5408	6	5	6	0.00
28/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2109	2	2	2	0.00
28/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2154	2	2	2	0.00
28/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2131	2	2	2	0.00
28/07/2021	R248 On 05-May-22			Bond Future	11.17	81.4966	81.3049	81.4966	0.00
28/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6625	7	7	7	0.00
28/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6581	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6538	7	7	7	0.00
28/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2448	2	2	2	0.00
28/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2409	2	2	2	0.00
28/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2429	2	2	2	0.00
28/07/2021	R248 On 04-August-22			Bond Future	11.35	82.4344	82.2401	82.4344	0.00
28/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3403	3	3	3	0.00
28/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3343	3	3	3	0.00
28/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3373	3	3	3	0.00
28/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	5889	6	6	6	0.00
28/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	5930	6	6	6	0.00
28/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	5848	6	6	6	0.00