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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	2025 On 05-August-21			Bond Future	153.20	153.2815	153.1995	153.2815	4,728.00
13/07/2021	2025 On 04-November-21			Bond Future	154.88	154.9697	154.8825	154.9697	0.00
13/07/2021	2025 On 03-February-22			Bond Future	155.13	155.2213	155.1307	155.2213	0.00
13/07/2021	2025 On 05-May-22			Bond Future	157.00	157.0941	157.0011	157.0941	0.00
13/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
13/07/2021	2029 On 05-August-21			Bond Future	113.99	113.9352	113.9943	113.9352	3,031.00
13/07/2021	2029 On 04-November-21			Bond Future	114.08	114.0213	114.0778	114.0213	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
13/07/2021	2029 On 03-February-22			Bond Future	115.42	115.3616	115.4171	115.3616	0.00
13/07/2021	2029 On 05-May-22			Bond Future	115.62	115.5628	115.6180	115.5628	0.00
13/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
13/07/2021	2030 On 05-August-21			Bond Future	9.04	94.7693	9.0379	94.7693	100,734.00
13/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7405	8	7405	8	0.00
13/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	148	0	148	0	5,000.00
13/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2806	3	2806	3	0.00
13/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	3989	5	3989	5	0.00
13/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	829	1	829	1	600.00
13/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	6751	7	6751	7	0.00
13/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	1	0	1	0	200.00
13/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7355	8	7355	8	0.00
13/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7304	8	7304	8	0.00
13/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	5994	7	5994	7	0.00
13/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	568	1	568	1	479.00
13/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2583	3	2583	3	600.00
13/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15307	16	15307	16	0.00
13/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1410	2	1410	2	0.00
13/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	478	1	478	1	200.00
13/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7895	7	7895	7	0.00
13/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	784	1	784	1	7,500.00
13/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	3224	3	3224	3	0.00
13/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
13/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	10	0	10	0	200.00
13/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1937	2	1937	2	0.00
13/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	6	0	6	0	0.00
13/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	6	0	6	0	0.00
13/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1323	1	1323	1	0.00
13/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	310	0	310	0	0.00
13/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	106	0	106	0	479.00
13/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1742	1	1742	1	0.00
13/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	262	0	262	0	0.00
13/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	20	0	20	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	5	0	5	0	0.00
13/07/2021	2030 On 04-November-21			Bond Future	9.23	95.7901	9.2295	95.7901	90.00
13/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1204	1	1204	1	300.00
13/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11175	12	11175	12	0.00
13/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7515	8	7515	8	0.00
13/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4552	5	4552	5	29.00
13/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7428	8	7428	8	0.00
13/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10388	11	10388	11	0.00
13/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2206	3	2206	3	29.00
13/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	477	1	477	1	300.00
13/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7472	8	7472	8	0.00
13/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	408	0	408	0	0.00
13/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	413	0	413	0	0.00
13/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3739	3	3739	3	0.00
13/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	123	0	123	0	300.00
13/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5870	5	5870	5	0.00
13/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2366	2	2366	2	0.00
13/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	402	0	402	0	0.00
13/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	170	0	170	0	29.00
13/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	1007	1	1007	1	0.00
13/07/2021	2030 On 03-February-22			Bond Future	9.43	92.8889	9.4290	92.8889	0.00
13/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3432	4	3432	4	1,000.00
13/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7925	8	7925	8	0.00
13/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3989	4	3989	4	0.00
13/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2948	3	2948	3	0.00
13/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2975	3	2975	3	0.00
13/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1609	2	1609	2	1,000.00
13/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2736	3	2736	3	0.00
13/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	873	1	873	1	101.00
13/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3002	3	3002	3	0.00
13/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2892	3	2892	3	0.00
13/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	3151	3	3151	3	101.00
13/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6526	6	6526	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
13/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4706	4	4706	4	0.00
13/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2917	3	2917	3	0.00
13/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2943	3	2943	3	0.00
13/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	2173	2	2173	2	101.00
13/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	852	1	852	1	1,000.00
13/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2542	2	2542	2	0.00
13/07/2021	2030 On 05-May-22			Bond Future	9.64	93.9889	9.6390	93.9889	0.00
13/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1703	2	1703	2	1,800.00
13/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	7980	8	7980	8	0.00
13/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2648	3	2648	3	0.00
13/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5023	5	5023	5	0.00
13/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4991	5	4991	5	0.00
13/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	712	1	712	1	1,800.00
13/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4237	5	4237	5	0.00
13/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5056	5	5056	5	0.00
13/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1057	1	1057	1	1,073.00
13/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8712	8	8712	8	0.00
13/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2226	2	2226	2	0.00
13/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5594	5	5594	5	0.00
13/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2258	2	2258	2	0.00
13/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2242	2	2242	2	0.00
13/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	4125	4	4125	4	1,073.00
13/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	7222	7	7222	7	0.00
13/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2681	2	2681	2	1,073.00
13/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1232	1	1232	1	1,800.00
13/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
13/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
13/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
13/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2032 On 05-August-21			Bond Future	9.73	93.9878	9.7281	93.9878	122,133.00

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13/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9268	10	9268	10	0.00
13/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9215	10	9215	10	0.00
13/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9320	10	9320	10	0.00
13/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	3	0	3	0	0.00
13/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2032 On 04-November-21			Bond Future	9.93	90.8553	9.9263	90.8553	57.00
13/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1132	1	1132	1	700.00
13/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15139	16	15139	16	0.00
13/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10114	11	10114	11	0.00
13/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2332	3	2332	3	700.00
13/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10067	11	10067	11	0.00
13/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10020	11	10020	11	0.00
13/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	336	0	336	0	0.00
13/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	344	0	344	0	0.00
13/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	50	0	50	0	700.00
13/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	340	0	340	0	0.00
13/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2904	3	2904	3	0.00
13/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4761	4	4761	4	0.00
13/07/2021	2032 On 03-February-22			Bond Future	10.13	91.9020	10.1286	91.9020	0.00
13/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4063	4	4063	4	0.00
13/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3400	4	3400	4	0.00
13/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1085	1	1085	1	97.00
13/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4402	5	4402	5	0.00
13/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	768	1	768	1	198.00
13/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4367	5	4367	5	0.00
13/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2026	2	2026	2	210.00
13/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6265	7	6265	7	0.00
13/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6986	8	6986	8	0.00
13/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4682	5	4682	5	0.00
13/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1936	2	1936	2	400.00
13/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5156	6	5156	6	0.00
13/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2487	3	2487	3	0.00

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13/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4333	5	4333	5	0.00
13/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4299	5	4299	5	0.00
13/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2645	2	2645	2	0.00
13/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2623	2	2623	2	0.00
13/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	4344	4	4344	4	198.00
13/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	8161	8	8161	8	0.00
13/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	2170	2	2170	2	97.00
13/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2579	2	2579	2	198.00
13/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2414	2	2414	2	210.00
13/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2803	3	2803	3	400.00
13/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	5166	5	5166	5	0.00
13/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1473	1	1473	1	210.00
13/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1708	2	1708	2	400.00
13/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2601	2	2601	2	0.00
13/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3334	3	3334	3	97.00
13/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	7021	7	7021	7	0.00
13/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	5015	5	5015	5	0.00
13/07/2021	2032 On 05-May-22			Bond Future	10.34	88.8436	10.3371	88.8436	0.00
13/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6192	7	6192	7	0.00
13/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6119	7	6119	7	0.00
13/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6156	7	6156	7	0.00
13/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2405	2	2405	2	0.00
13/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2422	2	2422	2	0.00
13/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2389	2	2389	2	0.00
13/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
13/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
13/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
13/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2033 On 05-August-21			Bond Future	107.57	108.2992	107.5704	108.2992	8,979.00
13/07/2021	2033 On 04-November-21			Bond Future	107.50	108.2440	107.5041	108.2440	0.00

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13/07/2021	2033 On 03-February-22			Bond Future	108.77	109.5163	108.7661	109.5163	0.00
13/07/2021	2033 On 05-May-22			Bond Future	108.81	109.5681	108.8080	109.5681	0.00
13/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
13/07/2021	2037 On 05-August-21			Bond Future	10.57	85.4250	10.5676	85.4250	125,260.00
13/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10218	11	10218	11	0.00
13/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10272	11	10272	11	0.00
13/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10327	11	10327	11	0.00
13/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	3	0	3	0	0.00
13/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	3	0	3	0	0.00
13/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	3	0	3	0	0.00
13/07/2021	2037 On 04-November-21			Bond Future	10.76	86.3452	10.7586	86.3452	0.00
13/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12155	13	12155	13	0.00
13/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12108	13	12108	13	0.00
13/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9685	10	9685	10	0.00
13/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5859	6	5859	6	600.00
13/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12202	13	12202	13	0.00
13/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	269	0	269	0	0.00
13/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	541	0	541	0	600.00
13/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1320	1	1320	1	0.00
13/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	274	0	274	0	0.00
13/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	265	0	265	0	0.00
13/07/2021	2037 On 03-February-22			Bond Future	10.96	83.0851	10.9566	83.0851	0.00
13/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5615	6	5615	6	0.00
13/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5575	6	5575	6	0.00
13/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5536	6	5536	6	0.00
13/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2477	2	2477	2	0.00
13/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2517	2	2517	2	0.00
13/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2497	2	2497	2	0.00
13/07/2021	2037 On 05-May-22			Bond Future	11.16	84.0692	11.1606	84.0692	0.00
13/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6758	7	6758	7	0.00
13/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6681	7	6681	7	0.00
13/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6720	7	6720	7	0.00
13/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2754	3	2754	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
13/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2791	3	2791	3	0.00
13/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2773	3	2773	3	0.00
13/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
13/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
13/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
13/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2038 On 05-August-21			Bond Future	118.95	119.3990	118.9513	119.3990	7,723.00
13/07/2021	2038 On 04-November-21			Bond Future	120.26	120.7141	120.2580	120.7141	0.00
13/07/2021	2038 On 03-February-22			Bond Future	119.90	120.3668	119.9036	120.3668	0.00
13/07/2021	2038 On 05-May-22			Bond Future	121.35	121.8192	121.3495	121.8192	0.00
13/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
13/07/2021	2040 On 05-August-21			Bond Future	10.72	87.3932	10.7215	87.3932	85,691.00
13/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11240	12	11240	12	0.00
13/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5697	7	5697	7	900.00
13/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22663	24	22663	24	0.00
13/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11184	12	11184	12	0.00
13/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11127	12	11127	12	0.00
13/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2865	4	2865	4	900.00
13/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	582	0	582	0	0.00
13/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
13/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	117	0	117	0	0.00
13/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2040 On 04-November-21			Bond Future	10.91	88.3346	10.9087	88.3346	0.00
13/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12543	13	12543	13	0.00
13/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12445	13	12445	13	0.00
13/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12494	13	12494	13	0.00
13/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	325	0	325	0	0.00
13/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	330	0	330	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
13/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	320	0	320	0	0.00
13/07/2021	2040 On 03-February-22			Bond Future	11.10	84.8472	11.1027	84.8472	0.00
13/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5879	6	5879	6	0.00
13/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5837	6	5837	6	0.00
13/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5920	7	5920	7	0.00
13/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2789	2	2789	2	0.00
13/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2767	2	2767	2	0.00
13/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2746	2	2746	2	0.00
13/07/2021	2040 On 05-May-22			Bond Future	11.30	85.8522	11.3020	85.8522	0.00
13/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1046	1	1046	1	1,200.00
13/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6949	8	6949	8	0.00
13/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6908	8	6908	8	0.00
13/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6989	8	6989	8	0.00
13/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2507	3	2507	3	1,200.00
13/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11765	12	11765	12	0.00
13/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1547	1	1547	1	1,200.00
13/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	3124	3	3124	3	0.00
13/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	3103	3	3103	3	0.00
13/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7515	7	7515	7	0.00
13/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	3144	3	3144	3	0.00
13/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11693	11	11693	11	0.00
13/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
13/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
13/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
13/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2044 On 05-August-21			Bond Future	10.79	84.0035	10.7892	84.0035	62,863.00
13/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11479	12	11479	12	0.00
13/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11423	12	11423	12	0.00
13/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11534	12	11534	12	0.00
13/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	2	0	2	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
13/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	2	0	2	0	0.00
13/07/2021	2044 On 04-November-21			Bond Future	10.97	84.9084	10.9686	84.9084	0.00
13/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12194	13	12194	13	0.00
13/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12145	13	12145	13	0.00
13/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12242	13	12242	13	0.00
13/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	354	0	354	0	0.00
13/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	365	0	365	0	0.00
13/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	359	0	359	0	0.00
13/07/2021	2044 On 03-February-22			Bond Future	11.15	81.5065	11.1543	81.5065	0.00
13/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5734	6	5734	6	0.00
13/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5692	6	5692	6	0.00
13/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5651	6	5651	6	0.00
13/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2778	2	2778	2	0.00
13/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2755	2	2755	2	0.00
13/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2734	2	2734	2	0.00
13/07/2021	2044 On 05-May-22			Bond Future	11.34	82.4721	11.3447	82.4721	0.00
13/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6904	8	6904	8	0.00
13/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6864	7	6864	7	0.00
13/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6824	7	6824	7	0.00
13/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	3230	3	3230	3	0.00
13/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	3209	3	3209	3	0.00
13/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	3189	3	3189	3	0.00
13/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
13/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
13/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
13/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
13/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
13/07/2021	2046 On 05-August-21			Bond Future	108.94	109.6584	108.9416	109.6584	18,098.00
13/07/2021	2046 On 04-November-21			Bond Future	108.30	109.0297	108.3019	109.0297	0.00
13/07/2021	2046 On 03-February-22			Bond Future	109.57	110.3114	109.5736	110.3114	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
13/07/2021	2046 On 05-May-22			Bond Future	109.02	109.7718	109.0242	109.7718	0.00
13/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
13/07/2021	2050 On 05-August-21			Bond Future	110.72	110.9055	110.7187	110.9055	11,059.00
13/07/2021	2050 On 04-November-21			Bond Future	111.93	112.1269	111.9349	112.1269	0.00
13/07/2021	2050 On 03-February-22			Bond Future	111.29	111.4832	111.2873	111.4832	0.00
13/07/2021	2050 On 05-May-22			Bond Future	112.63	112.8284	112.6291	112.8284	0.00
13/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
13/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	AL37 On 05-August-21			Index Future	789.39	792.9280	789.3870	792.9280	0.00
13/07/2021	AL37 On 04-November-21			Index Future	797.95	801.5490	797.9460	801.5490	0.00
13/07/2021	AL37 On 03-February-22			Index Future	807.11	810.7700	807.1130	810.7700	0.00
13/07/2021	AL37 On 05-May-22			Index Future	816.65	820.3540	816.6480	820.3540	0.00
13/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
13/07/2021	AL7T On 05-August-21			Index Future	904.11	910.0550	904.1100	910.0550	0.00
13/07/2021	AL7T On 04-November-21			Index Future	913.91	919.9500	913.9130	919.9500	0.00
13/07/2021	AL7T On 03-February-22			Index Future	924.41	930.5330	924.4130	930.5330	0.00
13/07/2021	AL7T On 05-May-22			Index Future	935.33	941.5330	935.3330	941.5330	0.00
13/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
13/07/2021	ALBI On 05-August-21			Index Future	793.88	799.4750	793.8770	799.4750	114.00
13/07/2021	ALBI On 04-November-21			Index Future	802.49	808.1680	802.4850	808.1680	0.00
13/07/2021	ALBI On 03-February-22			Index Future	811.71	817.4650	811.7050	817.4650	0.00
13/07/2021	ALBI On 05-May-22			Index Future	821.29	827.1290	821.2930	827.1290	0.00
13/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
13/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C040 On 06-October-15			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
13/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2021	ES33 On 05-August-21			Bond Future	11.25	79.1521	11.2489	79.1521	350.00
13/07/2021	ES33 On 04-November-21			Bond Future	11.49	76.2489	11.4865	76.2489	0.00
13/07/2021	ES33 On 03-February-22			Bond Future	11.73	77.1456	11.7341	77.1456	0.00
13/07/2021	ES33 On 05-May-22			Bond Future	11.98	74.2995	11.9846	74.2995	0.00
13/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
13/07/2021	ES42 On 05-August-21			Bond Future	11.80	77.8425	11.8002	77.8425	4,779.00
13/07/2021	ES42 On 04-November-21			Bond Future	12.03	74.4420	12.0268	74.4420	0.00
13/07/2021	ES42 On 03-February-22			Bond Future	12.26	75.3181	12.2554	75.3181	0.00
13/07/2021	ES42 On 05-May-22			Bond Future	12.49	71.9691	12.4948	71.9691	0.00
13/07/2021	ES42 On 04-August-22			Bond Future	12.22	74.9034	12.2200	74.9034	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
13/07/2021	GOVI On 05-August-21			GOVI	784.07	789.5570	784.0700	789.5570	980.00
13/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	649200	70	649200	70	0.00
13/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	649300	70	649300	70	0.00
13/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	649400	70	649400	70	0.00
13/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 04-November-21			GOVI	792.57	798.1420	792.5720	798.1420	0.00
13/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	641520	70	641520	70	0.00
13/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	641720	70	641720	70	0.00
13/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	641620	70	641620	70	0.00
13/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 03-February-22			GOVI	801.68	807.3240	801.6770	807.3240	0.00
13/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	89270	15	89270	15	0.00
13/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	89370	15	89370	15	0.00
13/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	89170	15	89170	15	0.00
13/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 05-May-22			GOVI	811.15	816.8680	811.1480	816.8680	0.00
13/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	229080	29	229080	29	0.00
13/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	229180	29	229180	29	0.00
13/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	228980	29	228980	29	0.00
13/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
13/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
13/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
13/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
13/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	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
13/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2021	IGOV On 05-August-21			Index Future	291.96	292.7070	291.9590	292.7070	459.00
13/07/2021	IGOV On 04-November-21			Index Future	295.20	295.9620	295.1970	295.9620	16.00
13/07/2021	IGOV On 03-February-22			Index Future	298.66	299.4380	298.6600	299.4380	0.00
13/07/2021	IGOV On 05-May-22			Index Future	302.26	303.0490	302.2590	303.0490	0.00
13/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
13/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
13/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
13/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.82	96.1900	3.8200	96.1900	0.00
13/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1350	3.8650	96.1350	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.07	95.9500	4.0700	95.9500	0.00
13/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.11	95.9000	4.1100	95.9000	0.00
13/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.32	95.7050	4.3150	95.7050	0.00
13/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.63	95.4000	4.6300	95.4000	0.00
13/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.05	95.0050	5.0450	95.0050	471.00
13/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.22	94.8050	5.2150	94.8050	0.00
13/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.4300	5.6100	94.4300	0.00
13/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.76	94.2650	5.7600	94.2650	0.00
13/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.89	94.2050	5.8850	94.2050	0.00
13/07/2021	R023 On 05-August-21			Bond Future	5.22	107.1791	5.2250	107.1791	15,246.00
13/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	186	0	186	0	0.00
13/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	176	0	176	0	0.00
13/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	165	0	165	0	0.00
13/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	67	0	67	0	0.00
13/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	62	0	62	0	0.00
13/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	58	0	58	0	0.00
13/07/2021	R023 On 04-November-21			Bond Future	5.40	104.4261	5.3977	104.4261	0.00
13/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	30	0	30	0	0.00
13/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	28	0	28	0	0.00
13/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	27	0	27	0	0.00
13/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	663	1	663	1	0.00
13/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	652	1	652	1	0.00
13/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	641	1	641	1	0.00
13/07/2021	R023 On 03-February-22			Bond Future	5.60	105.6286	5.5984	105.6286	0.00
13/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	81	0	81	0	0.00
13/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	78	0	78	0	0.00
13/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	84	0	84	0	0.00
13/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	619	1	619	1	0.00
13/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	634	1	634	1	0.00
13/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	627	1	627	1	0.00
13/07/2021	R023 On 05-May-22			Bond Future	5.85	102.9684	5.8540	102.9684	0.00
13/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	587	1	587	1	0.00
13/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	581	1	581	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
13/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	592	1	592	1	0.00
13/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	233	0	233	0	0.00
13/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	238	0	238	0	0.00
13/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	236	0	236	0	0.00
13/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
13/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
13/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
13/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 05-August-21			Bond Future	10.32	94.1977	10.3234	94.1977	81,434.00
13/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3277	4	3277	4	0.00
13/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	512	1	512	1	100.00
13/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6643	7	6643	7	0.00
13/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	45	0	45	0	100.00
13/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44592	44	44592	44	0.00
13/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	372	0	372	0	100.00
13/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2567	2	2567	2	0.00
13/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44825	44	44825	44	0.00
13/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44708	44	44708	44	0.00
13/07/2021	R035 On 04-November-21			Bond Future	10.52	90.7379	10.5230	90.7379	0.00
13/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5644	6	5644	6	0.00
13/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18115	19	18115	19	0.00
13/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8224	9	8224	9	0.00
13/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2026	2	2026	2	782.00
13/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11967	13	11967	13	0.00
13/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11919	13	11919	13	0.00
13/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3192	4	3192	4	0.00
13/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1712	2	1712	2	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
13/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1737	2	1737	2	400.00
13/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3264	4	3264	4	400.00
13/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12015	13	12015	13	0.00
13/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5114	6	5114	6	0.00
13/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1610	1	1610	1	782.00
13/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3953	4	3953	4	0.00
13/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	289	0	289	0	0.00
13/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	768	1	768	1	782.00
13/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2639	2	2639	2	0.00
13/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4403	4	4403	4	0.00
13/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2696	2	2696	2	350.00
13/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4445	4	4445	4	0.00
13/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1412	1	1412	1	350.00
13/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	293	0	293	0	0.00
13/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	30	0	30	0	400.00
13/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	298	0	298	0	0.00
13/07/2021	R035 On 03-February-22			Bond Future	10.73	91.7828	10.7300	91.7828	0.00
13/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4899	5	4899	5	0.00
13/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8340	9	8340	9	0.00
13/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1174	1	1174	1	683.00
13/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5637	6	5637	6	0.00
13/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1997	2	1997	2	280.00
13/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2630	3	2630	3	1,600.00
13/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5797	6	5797	6	0.00
13/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2393	3	2393	3	200.00
13/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7684	8	7684	8	0.00
13/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4823	5	4823	5	0.00
13/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6243	7	6243	7	0.00
13/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3508	4	3508	4	0.00
13/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5597	6	5597	6	0.00
13/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5558	6	5558	6	0.00
13/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2554	2	2554	2	0.00
13/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2534	2	2534	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
13/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	2232	2	2232	2	683.00
13/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1710	2	1710	2	280.00
13/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2435	2	2435	2	200.00
13/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5422	5	5422	5	0.00
13/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2920	3	2920	3	1,600.00
13/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	5067	5	5067	5	0.00
13/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	4014	4	4014	4	683.00
13/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	8011	7	8011	7	0.00
13/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2514	2	2514	2	0.00
13/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1522	1	1522	1	1,800.00
13/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2966	3	2966	3	280.00
13/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	6090	6	6090	6	0.00
13/07/2021	R035 On 05-May-22			Bond Future	10.93	88.3915	10.9350	88.3915	0.00
13/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6920	7	6920	7	0.00
13/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6881	7	6881	7	0.00
13/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6843	7	6843	7	0.00
13/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2742	3	2742	3	0.00
13/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2723	2	2723	2	0.00
13/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2705	2	2705	2	0.00
13/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
13/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
13/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
13/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R186 On 05-August-21			Bond Future	7.62	114.4529	7.6177	114.4529	87,841.00
13/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4613	5	4613	5	0.00
13/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4570	5	4570	5	0.00
13/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4526	5	4526	5	0.00
13/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	11	0	11	0	0.00
13/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	10	0	10	0	0.00
13/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	10	0	10	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
13/07/2021	R186 On 04-November-21			Bond Future	7.82	115.6853	7.8175	115.6853	0.00
13/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4510	5	4510	5	0.00
13/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2350	3	2350	3	0.00
13/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2294	3	2294	3	0.00
13/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1499	2	1499	2	0.00
13/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2322	3	2322	3	0.00
13/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	1078	1	1078	1	0.00
13/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	1093	1	1093	1	0.00
13/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	1062	1	1062	1	0.00
13/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	384	0	384	0	15,177.00
13/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1710	1	1710	1	15,177.00
13/07/2021	R186 On 03-February-22			Bond Future	8.02	111.7353	8.0250	111.7353	0.00
13/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	804	1	804	1	0.00
13/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	792	1	792	1	0.00
13/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	816	1	816	1	0.00
13/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3917	4	3917	4	0.00
13/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3981	4	3981	4	0.00
13/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3949	4	3949	4	0.00
13/07/2021	R186 On 05-May-22			Bond Future	8.25	113.0581	8.2486	113.0581	0.00
13/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2466	3	2466	3	0.00
13/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2445	3	2445	3	0.00
13/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2488	3	2488	3	0.00
13/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2204	2	2204	2	0.00
13/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2241	2	2241	2	0.00
13/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2223	2	2223	2	0.00
13/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
13/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
13/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
13/07/2021	R197 On 05-August-21			Bond Future	321.96	321.9229	321.9609	321.9229	1,117.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	R197 On 04-November-21			Bond Future	325.50	325.4683	325.4976	325.4683	0.00
13/07/2021	R197 On 03-February-22			Bond Future	321.17	321.1437	321.1687	321.1437	0.00
13/07/2021	R197 On 05-May-22			Bond Future	325.04	325.0193	325.0419	325.0193	0.00
13/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
13/07/2021	R202 On 05-August-21			Bond Future	235.76	237.1387	235.7563	237.1387	9,635.00
13/07/2021	R202 On 04-November-21			Bond Future	238.35	239.7504	238.3459	239.7504	0.00
13/07/2021	R202 On 03-February-22			Bond Future	236.81	238.2394	236.8150	238.2394	0.00
13/07/2021	R202 On 05-May-22			Bond Future	239.67	241.1140	239.6706	241.1140	0.00
13/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
13/07/2021	R209 On 05-August-21			Bond Future	10.28	72.7206	10.2818	72.7206	28,703.00
13/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8084	9	8084	9	0.00
13/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8035	9	8035	9	0.00
13/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8132	9	8132	9	0.00
13/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	5	0	5	0	0.00
13/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	5	0	5	0	0.00
13/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	5	0	5	0	0.00
13/07/2021	R209 On 04-November-21			Bond Future	10.46	70.3639	10.4582	70.3639	4,785.00
13/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	520	1	520	1	6,000.00
13/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9199	10	9199	10	0.00
13/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9157	10	9157	10	0.00
13/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1341	2	1341	2	0.00
13/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8434	9	8434	9	0.00
13/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2610	3	2610	3	0.00
13/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9242	10	9242	10	0.00
13/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	346	0	346	0	0.00
13/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	431	0	431	0	9,000.00
13/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	4008	4	4008	4	3,100.00
13/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	350	0	350	0	0.00
13/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	354	0	354	0	0.00
13/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2373	2	2373	2	9,400.00
13/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6266	6	6266	6	0.00
13/07/2021	R209 On 03-February-22			Bond Future	10.64	71.1745	10.6368	71.1745	0.00
13/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4471	5	4471	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
13/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4403	5	4403	5	0.00
13/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4437	5	4437	5	0.00
13/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2311	2	2311	2	0.00
13/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2330	2	2330	2	0.00
13/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2292	2	2292	2	0.00
13/07/2021	R209 On 05-May-22			Bond Future	10.82	68.8759	10.8190	68.8759	0.00
13/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5757	6	5757	6	0.00
13/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5723	6	5723	6	0.00
13/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5690	6	5690	6	0.00
13/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2505	2	2505	2	0.00
13/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2488	2	2488	2	0.00
13/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2472	2	2472	2	0.00
13/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
13/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
13/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
13/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R210 On 05-August-21			Bond Future	209.12	209.0850	209.1192	209.0850	1,486.00
13/07/2021	R210 On 04-November-21			Bond Future	208.63	208.6039	208.6325	208.6039	0.00
13/07/2021	R210 On 03-February-22			Bond Future	211.08	211.0560	211.0819	211.0560	0.00
13/07/2021	R210 On 05-May-22			Bond Future	210.79	210.7666	210.7911	210.7666	0.00
13/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
13/07/2021	R212 On 05-August-21			Bond Future	173.06	173.0397	173.0576	173.0397	2,457.00
13/07/2021	R212 On 04-November-21			Bond Future	174.96	174.9455	174.9587	174.9455	0.00
13/07/2021	R213 On 05-August-21			Bond Future	9.42	88.7202	9.4161	88.7202	9,022.00
13/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7603	8	7603	8	0.00
13/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4042	5	4042	5	0.00
13/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7209	8	7209	8	0.00
13/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	881	1	881	1	0.00
13/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7554	8	7554	8	0.00
13/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7505	8	7505	8	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
13/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	6	0	6	0	0.00
13/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	117	0	117	0	0.00
13/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1308	1	1308	1	0.00
13/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	6	0	6	0	0.00
13/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	8	0	8	0	0.00
13/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	5	0	5	0	0.00
13/07/2021	R213 On 04-November-21			Bond Future	9.61	86.1465	9.6083	86.1465	0.00
13/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8010	9	8010	9	0.00
13/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	7967	9	7967	9	0.00
13/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8053	9	8053	9	0.00
13/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	402	0	402	0	0.00
13/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	397	0	397	0	0.00
13/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	392	0	392	0	0.00
13/07/2021	R213 On 03-February-22			Bond Future	9.81	87.1385	9.8078	87.1385	0.00
13/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4084	4	4084	4	0.00
13/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2884	3	2884	3	0.00
13/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1501	2	1501	2	220.00
13/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5560	6	5560	6	0.00
13/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1635	2	1635	2	430.00
13/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4343	5	4343	5	0.00
13/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4020	4	4020	4	0.00
13/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2425	3	2425	3	0.00
13/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3468	4	3468	4	0.00
13/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3439	4	3439	4	0.00
13/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5815	6	5815	6	0.00
13/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3556	4	3556	4	0.00
13/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	730	1	730	1	200.00
13/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3497	4	3497	4	0.00
13/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	932	1	932	1	102.00
13/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3634	3	3634	3	200.00
13/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	7231	7	7231	7	0.00
13/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2598	2	2598	2	0.00
13/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2553	2	2553	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4801	4	4801	4	0.00
13/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6455	6	6455	6	0.00
13/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1435	1	1435	1	220.00
13/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1525	1	1525	1	430.00
13/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2644	2	2644	2	0.00
13/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2621	2	2621	2	0.00
13/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2246	2	2246	2	200.00
13/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	2059	2	2059	2	102.00
13/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	3136	3	3136	3	102.00
13/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	2207	2	2207	2	220.00
13/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	5054	5	5054	5	0.00
13/07/2021	R213 On 05-May-22			Bond Future	10.01	84.6380	10.0070	84.6380	0.00
13/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5330	6	5330	6	0.00
13/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5363	6	5363	6	0.00
13/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5297	6	5297	6	0.00
13/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	2165	2	2165	2	0.00
13/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	2196	2	2196	2	0.00
13/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	2180	2	2180	2	0.00
13/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
13/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
13/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
13/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R214 On 05-August-21			Bond Future	10.72	69.3584	10.7168	69.3584	17,880.00
13/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7015	8	7015	8	0.00
13/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7063	8	7063	8	0.00
13/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6967	8	6967	8	0.00
13/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	14	0	14	0	0.00
13/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	15	0	15	0	0.00
13/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	14	0	14	0	0.00
13/07/2021	R214 On 04-November-21			Bond Future	10.89	66.8283	10.8931	66.8283	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
13/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8634	9	8634	9	0.00
13/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8593	9	8593	9	0.00
13/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8552	9	8552	9	0.00
13/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	479	0	479	0	0.00
13/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	468	0	468	0	0.00
13/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	473	0	473	0	0.00
13/07/2021	R214 On 03-February-22			Bond Future	11.07	67.5980	11.0747	67.5980	0.00
13/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4328	5	4328	5	0.00
13/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4295	5	4295	5	0.00
13/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4362	5	4362	5	0.00
13/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2574	2	2574	2	0.00
13/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2554	2	2554	2	0.00
13/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2534	2	2534	2	0.00
13/07/2021	R214 On 05-May-22			Bond Future	11.25	65.1186	11.2533	65.1186	0.00
13/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5317	6	5317	6	0.00
13/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5284	6	5284	6	0.00
13/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5349	6	5349	6	0.00
13/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2773	3	2773	3	0.00
13/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2755	3	2755	3	0.00
13/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2736	2	2736	2	0.00
13/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
13/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
13/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
13/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R248 On 05-August-21			Bond Future	10.72	87.5822	10.7166	87.5822	171,110.00
13/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11658	13	11658	13	0.00
13/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11601	12	11601	12	0.00
13/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	71	0	71	0	0.00
13/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	750	1	750	1	0.00
13/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	348	1	348	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2230	3	2230	3	1,300.00
13/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1034	1	1034	1	0.00
13/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3826	5	3826	5	0.00
13/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11714	13	11714	13	0.00
13/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	2	0	2	0	0.00
13/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	366	0	366	0	0.00
13/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	2	0	2	0	0.00
13/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2388	2	2388	2	0.00
13/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1909	1	1909	1	0.00
13/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	886	1	886	1	0.00
13/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3549	3	3549	3	0.00
13/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5712	5	5712	5	0.00
13/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	2	0	2	0	0.00
13/07/2021	R248 On 04-November-21			Bond Future	10.89	84.1141	10.8923	84.1141	0.00
13/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1316	2	1316	2	1,200.00
13/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	261	0	261	0	1,200.00
13/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12544	13	12544	13	0.00
13/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12495	13	12495	13	0.00
13/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12593	13	12593	13	0.00
13/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	347	0	347	0	0.00
13/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	357	0	357	0	0.00
13/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	352	0	352	0	0.00
13/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10622	10	10622	10	0.00
13/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5800	5	5800	5	0.00
13/07/2021	R248 On 03-February-22			Bond Future	11.07	85.0828	11.0737	85.0828	0.00
13/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5774	6	5774	6	0.00
13/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5731	6	5731	6	0.00
13/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5689	6	5689	6	0.00
13/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2943	3	2943	3	0.00
13/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2990	3	2990	3	0.00
13/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2966	3	2966	3	0.00
13/07/2021	R248 On 05-May-22			Bond Future	11.25	81.6753	11.2520	81.6753	0.00
13/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6902	8	6902	8	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
13/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6860	7	6860	7	0.00
13/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6819	7	6819	7	0.00
13/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	3292	3	3292	3	0.00
13/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	3249	3	3249	3	0.00
13/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	3270	3	3270	3	0.00
13/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
13/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
13/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
13/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
13/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
13/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00