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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
16/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	2025 On 05-August-21			Bond Future	153.48	153.4044	153.4841	153.4044	4,073.00
16/07/2021	2025 On 04-November-21			Bond Future	155.17	155.0867	155.1664	155.0867	838.00
16/07/2021	2025 On 03-February-22			Bond Future	155.42	155.3360	155.4159	155.3360	0.00
16/07/2021	2025 On 05-May-22			Bond Future	157.29	157.2077	157.2883	157.2077	0.00
16/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
16/07/2021	2029 On 05-August-21			Bond Future	113.74	114.0388	113.7402	114.0388	2,437.00
16/07/2021	2029 On 04-November-21			Bond Future	113.82	114.1207	113.8183	114.1207	757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	2029 On 03-February-22			Bond Future	115.15	115.4591	115.1527	115.4591	0.00
16/07/2021	2029 On 05-May-22			Bond Future	115.35	115.6602	115.3498	115.6602	0.00
16/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
16/07/2021	2030 On 05-August-21			Bond Future	8.96	94.4605	8.9649	94.4605	59,425.00
16/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7810	8	7810	8	0.00
16/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	112	0	112	0	5,000.00
16/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3075	3	3075	3	0.00
16/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4332	4	4332	4	0.00
16/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	854	1	854	1	600.00
16/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7153	7	7153	7	0.00
16/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
16/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7760	8	7760	8	0.00
16/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7710	8	7710	8	0.00
16/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6388	6	6388	6	0.00
16/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	558	1	558	1	479.00
16/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2833	3	2833	3	600.00
16/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15717	16	15717	16	0.00
16/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1520	1	1520	1	0.00
16/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	457	0	457	0	200.00
16/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7485	8	7485	8	0.00
16/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	484	1	484	1	7,500.00
16/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2778	3	2778	3	0.00
16/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
16/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	2	0	2	0	200.00
16/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1506	2	1506	2	0.00
16/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	938	1	938	1	0.00
16/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	150	0	150	0	0.00
16/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	39	0	39	0	479.00
16/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1321	1	1321	1	0.00
16/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	121	0	121	0	0.00
16/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	5	0	5	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
16/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2030 On 04-November-21			Bond Future	9.15	95.4733	9.1537	95.4733	61,146.00
16/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1125	1	1125	1	300.00
16/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11529	11	11529	11	0.00
16/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7778	8	7778	8	0.00
16/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4680	5	4680	5	29.00
16/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7687	8	7687	8	0.00
16/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10725	11	10725	11	0.00
16/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2180	2	2180	2	29.00
16/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	392	0	392	0	300.00
16/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7732	8	7732	8	0.00
16/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	257	0	257	0	0.00
16/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	260	0	260	0	0.00
16/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3248	3	3248	3	0.00
16/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	64	0	64	0	300.00
16/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5374	5	5374	5	0.00
16/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1928	2	1928	2	0.00
16/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	253	0	253	0	0.00
16/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	94	0	94	0	29.00
16/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	723	1	723	1	0.00
16/07/2021	2030 On 03-February-22			Bond Future	9.35	92.5658	9.3500	92.5658	0.00
16/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3359	3	3359	3	1,000.00
16/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8060	8	8060	8	0.00
16/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3937	4	3937	4	0.00
16/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2856	3	2856	3	0.00
16/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2884	3	2884	3	0.00
16/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1458	1	1458	1	1,000.00
16/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2634	3	2634	3	0.00
16/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	741	1	741	1	101.00
16/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2913	3	2913	3	0.00
16/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2388	2	2388	2	0.00
16/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2634	3	2634	3	101.00
16/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5980	6	5980	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4140	4	4140	4	0.00
16/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2411	2	2411	2	0.00
16/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2436	3	2436	3	0.00
16/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1707	2	1707	2	101.00
16/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	572	1	572	1	1,000.00
16/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2054	2	2054	2	0.00
16/07/2021	2030 On 05-May-22			Bond Future	9.56	93.6605	9.5564	93.6605	0.00
16/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1546	2	1546	2	1,800.00
16/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8062	8	8062	8	0.00
16/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2519	2	2519	2	0.00
16/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4978	5	4978	5	0.00
16/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4945	5	4945	5	0.00
16/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	604	1	604	1	1,800.00
16/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4169	4	4169	4	0.00
16/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5012	5	5012	5	0.00
16/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	934	1	934	1	1,073.00
16/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8185	8	8185	8	0.00
16/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1763	2	1763	2	0.00
16/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5018	5	5018	5	0.00
16/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1792	2	1792	2	0.00
16/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1777	2	1777	2	0.00
16/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3577	4	3577	4	1,073.00
16/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6680	7	6680	7	0.00
16/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2194	2	2194	2	1,073.00
16/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	895	1	895	1	1,800.00
16/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
16/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
16/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
16/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 05-August-21			Bond Future	9.67	93.5565	9.6664	93.5565	46,010.00

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16/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9643	10	9643	10	0.00
16/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9591	9	9591	9	0.00
16/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9696	10	9696	10	0.00
16/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 04-November-21			Bond Future	9.86	90.4150	9.8624	90.4150	76,159.00
16/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	884	1	884	1	700.00
16/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15487	15	15487	15	0.00
16/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10323	10	10323	10	0.00
16/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2130	2	2130	2	700.00
16/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10275	10	10275	10	0.00
16/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10227	10	10227	10	0.00
16/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	167	0	167	0	0.00
16/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	171	0	171	0	0.00
16/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	19	0	19	0	700.00
16/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	169	0	169	0	0.00
16/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2323	2	2323	2	0.00
16/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4134	4	4134	4	0.00
16/07/2021	2032 On 03-February-22			Bond Future	10.06	91.4541	10.0622	91.4541	0.00
16/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3822	4	3822	4	0.00
16/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3131	3	3131	3	0.00
16/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	806	1	806	1	97.00
16/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4173	4	4173	4	0.00
16/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	551	1	551	1	198.00
16/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4137	4	4137	4	0.00
16/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1698	2	1698	2	210.00
16/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6133	6	6133	6	0.00
16/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6895	7	6895	7	0.00
16/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4464	4	4464	4	0.00
16/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1605	2	1605	2	400.00
16/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4959	5	4959	5	0.00
16/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2174	2	2174	2	0.00

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16/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4066	4	4066	4	0.00
16/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4102	4	4102	4	0.00
16/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2009	2	2009	2	0.00
16/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2030	2	2030	2	0.00
16/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3649	4	3649	4	198.00
16/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7561	8	7561	8	0.00
16/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1592	2	1592	2	97.00
16/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1968	2	1968	2	198.00
16/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1814	2	1814	2	210.00
16/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2179	2	2179	2	400.00
16/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4453	5	4453	5	0.00
16/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1000	1	1000	1	210.00
16/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1194	1	1194	1	400.00
16/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1988	2	1988	2	0.00
16/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2683	3	2683	3	97.00
16/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6360	6	6360	6	0.00
16/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4305	4	4305	4	0.00
16/07/2021	2032 On 05-May-22			Bond Future	10.27	88.3890	10.2681	88.3890	0.00
16/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6050	6	6050	6	0.00
16/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5975	6	5975	6	0.00
16/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6013	6	6013	6	0.00
16/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1877	2	1877	2	0.00
16/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1891	2	1891	2	0.00
16/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1862	2	1862	2	0.00
16/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
16/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
16/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
16/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2033 On 05-August-21			Bond Future	108.10	108.1365	108.1044	108.1365	2,357.00
16/07/2021	2033 On 04-November-21			Bond Future	108.04	108.0743	108.0415	108.0743	8,010.00

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16/07/2021	2033 On 03-February-22			Bond Future	109.31	109.3416	109.3080	109.3416	0.00
16/07/2021	2033 On 05-May-22			Bond Future	109.36	109.3902	109.3559	109.3902	0.00
16/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
16/07/2021	2037 On 05-August-21			Bond Future	10.54	84.7545	10.5399	84.7545	112,979.00
16/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10400	10	10400	10	0.00
16/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10454	10	10454	10	0.00
16/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10509	10	10509	10	0.00
16/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2037 On 04-November-21			Bond Future	10.73	85.6633	10.7302	85.6633	47,670.00
16/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12235	12	12235	12	0.00
16/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12187	12	12187	12	0.00
16/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9658	10	9658	10	0.00
16/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5660	6	5660	6	600.00
16/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12284	12	12284	12	0.00
16/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	166	0	166	0	0.00
16/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	330	0	330	0	600.00
16/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	937	1	937	1	0.00
16/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	169	0	169	0	0.00
16/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	163	0	163	0	0.00
16/07/2021	2037 On 03-February-22			Bond Future	10.93	82.3930	10.9273	82.3930	0.00
16/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5250	5	5250	5	0.00
16/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5209	5	5209	5	0.00
16/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5168	5	5168	5	0.00
16/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1928	2	1928	2	0.00
16/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1965	2	1965	2	0.00
16/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1946	2	1946	2	0.00
16/07/2021	2037 On 05-May-22			Bond Future	11.13	83.3676	11.1302	83.3676	0.00
16/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6358	6	6358	6	0.00
16/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6278	6	6278	6	0.00
16/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6318	6	6318	6	0.00
16/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2169	2	2169	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
16/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2202	2	2202	2	0.00
16/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2185	2	2185	2	0.00
16/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
16/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
16/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
16/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2038 On 05-August-21			Bond Future	118.62	119.0554	118.6160	119.0554	7,535.00
16/07/2021	2038 On 04-November-21			Bond Future	119.92	120.3610	119.9161	120.3610	2,683.00
16/07/2021	2038 On 03-February-22			Bond Future	119.56	120.0070	119.5563	120.0070	0.00
16/07/2021	2038 On 05-May-22			Bond Future	121.00	121.4533	120.9967	121.4533	0.00
16/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
16/07/2021	2040 On 05-August-21			Bond Future	10.68	86.7104	10.6839	86.7104	53,674.00
16/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11506	11	11506	11	0.00
16/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5891	6	5891	6	900.00
16/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22931	23	22931	23	0.00
16/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2869	3	2869	3	900.00
16/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11450	11	11450	11	0.00
16/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11393	11	11393	11	0.00
16/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	317	0	317	0	0.00
16/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
16/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	44	0	44	0	0.00
16/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2040 On 04-November-21			Bond Future	10.87	87.6402	10.8700	87.6402	32,017.00
16/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12682	13	12682	13	0.00
16/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12578	12	12578	12	0.00
16/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12630	13	12630	13	0.00
16/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	194	0	194	0	0.00
16/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	196	0	196	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	191	0	191	0	0.00
16/07/2021	2040 On 03-February-22			Bond Future	11.06	84.1423	11.0627	84.1423	0.00
16/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5530	5	5530	5	0.00
16/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5486	5	5486	5	0.00
16/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5574	6	5574	6	0.00
16/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2169	2	2169	2	0.00
16/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2149	2	2149	2	0.00
16/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2130	2	2130	2	0.00
16/07/2021	2040 On 05-May-22			Bond Future	11.26	85.1377	11.2605	85.1377	0.00
16/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	776	1	776	1	1,200.00
16/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6557	6	6557	6	0.00
16/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6515	6	6515	6	0.00
16/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6600	7	6600	7	0.00
16/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2049	2	2049	2	1,200.00
16/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11606	12	11606	12	0.00
16/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1115	1	1115	1	1,200.00
16/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2461	2	2461	2	0.00
16/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2443	2	2443	2	0.00
16/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6786	7	6786	7	0.00
16/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2479	3	2479	3	0.00
16/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11151	11	11151	11	0.00
16/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
16/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
16/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
16/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2044 On 05-August-21			Bond Future	10.75	83.3083	10.7471	83.3083	52,124.00
16/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11781	12	11781	12	0.00
16/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11726	12	11726	12	0.00
16/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11837	12	11837	12	0.00
16/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	1	0	0.00
16/07/2021	2044 On 04-November-21			Bond Future	10.93	84.2017	10.9252	84.2017	19,239.00
16/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12361	12	12361	12	0.00
16/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12310	12	12310	12	0.00
16/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12412	12	12412	12	0.00
16/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	219	0	219	0	0.00
16/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	224	0	224	0	0.00
16/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	222	0	222	0	0.00
16/07/2021	2044 On 03-February-22			Bond Future	11.11	80.7894	11.1094	80.7894	0.00
16/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5401	5	5401	5	0.00
16/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5358	5	5358	5	0.00
16/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5314	5	5314	5	0.00
16/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2135	2	2135	2	0.00
16/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2114	2	2114	2	0.00
16/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2094	2	2094	2	0.00
16/07/2021	2044 On 05-May-22			Bond Future	11.30	81.7451	11.2981	81.7451	0.00
16/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6524	6	6524	6	0.00
16/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6481	6	6481	6	0.00
16/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6439	6	6439	6	0.00
16/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2536	3	2536	3	0.00
16/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2517	3	2517	3	0.00
16/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2499	3	2499	3	0.00
16/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
16/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
16/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
16/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
16/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
16/07/2021	2046 On 05-August-21			Bond Future	108.69	109.0353	108.6920	109.0353	17,463.00
16/07/2021	2046 On 04-November-21			Bond Future	108.05	108.3946	108.0470	108.3946	635.00
16/07/2021	2046 On 03-February-22			Bond Future	109.31	109.6660	109.3139	109.6660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	2046 On 05-May-22			Bond Future	108.76	109.1176	108.7609	109.1176	0.00
16/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
16/07/2021	2050 On 05-August-21			Bond Future	109.80	109.7789	109.8025	109.7789	10,116.00
16/07/2021	2050 On 04-November-21			Bond Future	111.01	110.9828	111.0061	110.9828	1,485.00
16/07/2021	2050 On 03-February-22			Bond Future	110.35	110.3230	110.3460	110.3230	0.00
16/07/2021	2050 On 05-May-22			Bond Future	111.68	111.6524	111.6756	111.6524	0.00
16/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
16/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	AL37 On 05-August-21			Index Future	790.86	790.1880	790.8560	790.1880	0.00
16/07/2021	AL37 On 04-November-21			Index Future	799.42	798.7480	799.4190	798.7480	0.00
16/07/2021	AL37 On 03-February-22			Index Future	808.60	807.9200	808.5960	807.9200	0.00
16/07/2021	AL37 On 05-May-22			Index Future	818.14	817.4610	818.1440	817.4610	0.00
16/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
16/07/2021	AL7T On 05-August-21			Index Future	907.59	906.3470	907.5920	906.3470	0.00
16/07/2021	AL7T On 04-November-21			Index Future	917.42	916.1660	917.4200	916.1660	0.00
16/07/2021	AL7T On 03-February-22			Index Future	927.95	926.6860	927.9510	926.6860	0.00
16/07/2021	AL7T On 05-May-22			Index Future	938.91	937.6290	938.9080	937.6290	0.00
16/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
16/07/2021	ALBI On 05-August-21			Index Future	795.95	795.0670	795.9450	795.0670	103.00
16/07/2021	ALBI On 04-November-21			Index Future	804.56	803.6800	804.5630	803.6800	114.00
16/07/2021	ALBI On 03-February-22			Index Future	813.80	812.9090	813.8000	812.9090	0.00
16/07/2021	ALBI On 05-May-22			Index Future	823.41	822.5090	823.4090	822.5090	0.00
16/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
16/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	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
16/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2021	ES33 On 05-August-21			Bond Future	11.22	78.6211	11.2205	78.6211	0.00
16/07/2021	ES33 On 04-November-21			Bond Future	11.46	75.7084	11.4573	75.7084	350.00
16/07/2021	ES33 On 03-February-22			Bond Future	11.70	76.5967	11.7039	76.5967	0.00
16/07/2021	ES33 On 05-May-22			Bond Future	11.95	73.7428	11.9531	73.7428	0.00
16/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
16/07/2021	ES42 On 05-August-21			Bond Future	11.76	77.2682	11.7574	77.2682	0.00
16/07/2021	ES42 On 04-November-21			Bond Future	11.98	73.8578	11.9824	73.8578	4,779.00
16/07/2021	ES42 On 03-February-22			Bond Future	12.21	74.7251	12.2092	74.7251	0.00
16/07/2021	ES42 On 05-May-22			Bond Future	12.45	71.3677	12.4467	71.3677	0.00
16/07/2021	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
16/07/2021	GOVI On 05-August-21			GOVI	786.17	785.2930	786.1650	785.2930	982.00
16/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	670150	66	670150	66	0.00
16/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	670350	66	670350	66	0.00
16/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	670250	66	670250	66	0.00
16/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 04-November-21			GOVI	794.68	793.8000	794.6780	793.8000	0.00
16/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	662580	65	662580	65	0.00
16/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	662680	65	662680	65	0.00
16/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	662780	65	662780	65	0.00
16/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 03-February-22			GOVI	803.80	802.9150	803.8000	802.9150	0.00
16/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	110500	10	110500	10	0.00
16/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	110600	10	110600	10	0.00
16/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	110400	10	110400	10	0.00
16/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 05-May-22			GOVI	813.29	812.3970	813.2910	812.3970	0.00
16/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	250510	24	250510	24	0.00
16/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	250610	24	250610	24	0.00
16/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	250410	24	250410	24	0.00
16/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
16/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
16/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
16/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
16/07/2021	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
16/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2021	IGOV On 05-August-21			Index Future	291.57	291.7870	291.5700	291.7870	459.00
16/07/2021	IGOV On 04-November-21			Index Future	294.80	295.0200	294.7990	295.0200	16.00
16/07/2021	IGOV On 03-February-22			Index Future	298.26	298.4790	298.2550	298.4790	0.00
16/07/2021	IGOV On 05-May-22			Index Future	301.85	302.0750	301.8470	302.0750	0.00
16/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
16/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
16/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
16/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
16/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.68	96.2950	3.6750	96.2950	0.00
16/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.1800	3.7800	96.1800	0.00
16/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1350	3.8250	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
16/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.01	95.9400	4.0100	95.9400	0.00
16/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.06	95.8900	4.0600	95.8900	0.00
16/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.25	95.6950	4.2450	95.6950	0.00
16/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.55	95.3900	4.5500	95.3900	0.00
16/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.93	94.9950	4.9250	94.9950	471.00
16/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.11	94.8150	5.1050	94.8150	0.00
16/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.51	94.4200	5.5100	94.4200	0.00
16/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.66	94.2650	5.6550	94.2650	0.00
16/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.76	94.1950	5.7550	94.1950	0.00
16/07/2021	R023 On 05-August-21			Bond Future	5.21	107.1995	5.2101	107.1995	13,521.00
16/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	213	0	213	0	0.00
16/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	202	0	202	0	0.00
16/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	192	0	192	0	0.00
16/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	71	0	71	0	0.00
16/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	66	0	66	0	0.00
16/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	62	0	62	0	0.00
16/07/2021	R023 On 04-November-21			Bond Future	5.38	104.4417	5.3819	104.4417	1,725.00
16/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	31	0	31	0	0.00
16/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	30	0	30	0	0.00
16/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	28	0	28	0	0.00
16/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	645	1	645	1	0.00
16/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	633	1	633	1	0.00
16/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	622	1	622	1	0.00
16/07/2021	R023 On 03-February-22			Bond Future	5.58	105.6415	5.5802	105.6415	0.00
16/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	67	0	67	0	0.00
16/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	64	0	64	0	0.00
16/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	69	0	69	0	0.00
16/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	586	1	586	1	0.00
16/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	601	1	601	1	0.00
16/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	593	1	593	1	0.00
16/07/2021	R023 On 05-May-22			Bond Future	5.83	102.9798	5.8313	102.9798	0.00
16/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	561	1	561	1	0.00
16/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	555	1	555	1	0.00

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16/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	566	1	566	1	0.00
16/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	190	0	190	0	0.00
16/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	194	0	194	0	0.00
16/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	192	0	192	0	0.00
16/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
16/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
16/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
16/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 05-August-21			Bond Future	10.30	93.5929	10.2970	93.5929	77,877.00
16/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3296	3	3296	3	0.00
16/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	370	0	370	0	100.00
16/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6790	7	6790	7	0.00
16/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44415	44	44415	44	0.00
16/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	16	0	16	0	100.00
16/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	214	0	214	0	100.00
16/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2249	2	2249	2	0.00
16/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44649	45	44649	45	0.00
16/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44532	45	44532	45	0.00
16/07/2021	R035 On 04-November-21			Bond Future	10.50	90.1221	10.4959	90.1221	32,486.00
16/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5420	5	5420	5	0.00
16/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18273	18	18273	18	0.00
16/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8125	8	8125	8	0.00
16/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1693	2	1693	2	782.00
16/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12028	12	12028	12	0.00
16/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11978	12	11978	12	0.00
16/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4861	5	4861	5	0.00
16/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2871	3	2871	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1376	1	1376	1	350.00
16/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1401	1	1401	1	400.00
16/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2944	3	2944	3	400.00
16/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12077	12	12077	12	0.00
16/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	175	0	175	0	0.00
16/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	493	1	493	1	782.00
16/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2143	2	2143	2	0.00
16/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3891	4	3891	4	0.00
16/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2199	2	2199	2	350.00
16/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3934	4	3934	4	0.00
16/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1012	1	1012	1	350.00
16/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1181	1	1181	1	782.00
16/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3444	4	3444	4	0.00
16/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	179	0	179	0	0.00
16/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	12	0	12	0	400.00
16/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	182	0	182	0	0.00
16/07/2021	R035 On 03-February-22			Bond Future	10.70	91.1576	10.7020	91.1576	0.00
16/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4496	4	4496	4	0.00
16/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8082	8	8082	8	0.00
16/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	825	1	825	1	683.00
16/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5256	5	5256	5	0.00
16/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1571	2	1571	2	280.00
16/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1961	2	1961	2	200.00
16/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7396	7	7396	7	0.00
16/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4418	4	4418	4	0.00
16/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5891	6	5891	6	0.00
16/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2199	2	2199	2	1,600.00
16/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5423	5	5423	5	0.00
16/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5174	5	5174	5	0.00
16/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3088	3	3088	3	0.00
16/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5215	5	5215	5	0.00
16/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1975	2	1975	2	0.00
16/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1994	2	1994	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
16/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1885	2	1885	2	200.00
16/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4814	5	4814	5	0.00
16/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2341	2	2341	2	1,600.00
16/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4460	5	4460	5	0.00
16/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1703	2	1703	2	683.00
16/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1246	1	1246	1	280.00
16/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3416	3	3416	3	683.00
16/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7485	8	7485	8	0.00
16/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1956	2	1956	2	0.00
16/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1088	1	1088	1	1,800.00
16/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2385	2	2385	2	280.00
16/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5489	6	5489	6	0.00
16/07/2021	R035 On 05-May-22			Bond Future	10.91	87.7573	10.9060	87.7573	0.00
16/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6514	6	6514	6	0.00
16/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6473	6	6473	6	0.00
16/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6433	6	6433	6	0.00
16/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2154	2	2154	2	0.00
16/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2138	2	2138	2	0.00
16/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2122	2	2122	2	0.00
16/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
16/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
16/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
16/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R186 On 05-August-21			Bond Future	7.57	114.0733	7.5661	114.0733	75,374.00
16/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4848	5	4848	5	0.00
16/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4804	5	4804	5	0.00
16/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4760	5	4760	5	0.00
16/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	3	0	3	0	0.00
16/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	3	0	3	0	0.00
16/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R186 On 04-November-21			Bond Future	7.76	115.2962	7.7631	115.2962	20,321.00
16/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4671	5	4671	5	0.00
16/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2438	2	2438	2	0.00
16/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2380	2	2380	2	0.00
16/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1548	2	1548	2	0.00
16/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2409	2	2409	2	0.00
16/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	923	1	923	1	0.00
16/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	938	1	938	1	0.00
16/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	909	1	909	1	0.00
16/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	304	0	304	0	15,177.00
16/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1517	2	1517	2	15,177.00
16/07/2021	R186 On 03-February-22			Bond Future	7.97	111.3386	7.9674	111.3386	0.00
16/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	816	1	816	1	0.00
16/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	803	1	803	1	0.00
16/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	828	1	828	1	0.00
16/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3687	4	3687	4	0.00
16/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3750	4	3750	4	0.00
16/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3718	4	3718	4	0.00
16/07/2021	R186 On 05-May-22			Bond Future	8.19	112.6549	8.1872	112.6549	0.00
16/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2557	3	2557	3	0.00
16/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2535	2	2535	2	0.00
16/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2579	3	2579	3	0.00
16/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	2052	2	2052	2	0.00
16/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2087	2	2087	2	0.00
16/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	2069	2	2069	2	0.00
16/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
16/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
16/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
16/07/2021	R197 On 05-August-21			Bond Future	321.64	321.5955	321.6401	321.5955	1,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R197 On 04-November-21			Bond Future	325.17	325.1220	325.1656	325.1220	950.00
16/07/2021	R197 On 03-February-22			Bond Future	320.83	320.7865	320.8286	320.7865	0.00
16/07/2021	R197 On 05-May-22			Bond Future	324.69	324.6527	324.6947	324.6527	0.00
16/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
16/07/2021	R202 On 05-August-21			Bond Future	236.23	236.1858	236.2349	236.1858	9,315.00
16/07/2021	R202 On 04-November-21			Bond Future	238.82	238.7756	238.8241	238.7756	1,625.00
16/07/2021	R202 On 03-February-22			Bond Future	237.30	237.2478	237.2956	237.2478	0.00
16/07/2021	R202 On 05-May-22			Bond Future	240.15	240.1068	240.1547	240.1068	0.00
16/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
16/07/2021	R209 On 05-August-21			Bond Future	10.26	72.1274	10.2567	72.1274	26,637.00
16/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8226	8	8226	8	0.00
16/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8177	8	8177	8	0.00
16/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8275	8	8275	8	0.00
16/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R209 On 04-November-21			Bond Future	10.43	69.7608	10.4325	69.7608	6,851.00
16/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	321	0	321	0	6,000.00
16/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9198	9	9198	9	0.00
16/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1054	1	1054	1	0.00
16/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8408	8	8408	8	0.00
16/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2339	2	2339	2	0.00
16/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9242	9	9242	9	0.00
16/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9154	9	9154	9	0.00
16/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	201	0	201	0	0.00
16/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	259	0	259	0	9,000.00
16/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3575	4	3575	4	3,100.00
16/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	203	0	203	0	0.00
16/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	206	0	206	0	0.00
16/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1957	2	1957	2	9,400.00
16/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5921	6	5921	6	0.00
16/07/2021	R209 On 03-February-22			Bond Future	10.61	70.5626	10.6103	70.5626	0.00
16/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4139	4	4139	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4104	4	4104	4	0.00
16/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4070	4	4070	4	0.00
16/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1850	2	1850	2	0.00
16/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1832	2	1832	2	0.00
16/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1814	2	1814	2	0.00
16/07/2021	R209 On 05-May-22			Bond Future	10.79	68.2556	10.7916	68.2556	0.00
16/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5399	5	5399	5	0.00
16/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5364	5	5364	5	0.00
16/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5329	5	5329	5	0.00
16/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1997	2	1997	2	0.00
16/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1981	2	1981	2	0.00
16/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1966	2	1966	2	0.00
16/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
16/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
16/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
16/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R210 On 05-August-21			Bond Future	209.31	209.2716	209.3096	209.2716	1,305.00
16/07/2021	R210 On 04-November-21			Bond Future	208.82	208.7827	208.8203	208.7827	423.00
16/07/2021	R210 On 03-February-22			Bond Future	211.27	211.2315	211.2688	211.2315	0.00
16/07/2021	R210 On 05-May-22			Bond Future	210.98	210.9421	210.9790	210.9421	0.00
16/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
16/07/2021	R212 On 05-August-21			Bond Future	173.12	173.0964	173.1206	173.0964	2,457.00
16/07/2021	R212 On 04-November-21			Bond Future	175.02	174.9946	175.0181	174.9946	0.00
16/07/2021	R213 On 05-August-21			Bond Future	9.35	88.3516	9.3497	88.3516	9,022.00
16/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7970	8	7970	8	0.00
16/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4332	4	4332	4	0.00
16/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7573	7	7573	7	0.00
16/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7921	8	7921	8	0.00
16/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7871	8	7871	8	0.00
16/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	845	1	845	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	35	0	35	0	0.00
16/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	900	1	900	1	0.00
16/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R213 On 04-November-21			Bond Future	9.54	85.7699	9.5396	85.7699	0.00
16/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8226	8	8226	8	0.00
16/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8181	8	8181	8	0.00
16/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8270	8	8270	8	0.00
16/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	243	0	243	0	0.00
16/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	239	0	239	0	0.00
16/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	236	0	236	0	0.00
16/07/2021	R213 On 03-February-22			Bond Future	9.74	86.7552	9.7364	86.7552	0.00
16/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4013	4	4013	4	0.00
16/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2749	3	2749	3	0.00
16/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1324	1	1324	1	220.00
16/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5569	5	5569	5	0.00
16/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1460	1	1460	1	430.00
16/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4286	4	4286	4	0.00
16/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3946	4	3946	4	0.00
16/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2273	2	2273	2	0.00
16/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3364	3	3364	3	0.00
16/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3333	3	3333	3	0.00
16/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	765	1	765	1	102.00
16/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3456	3	3456	3	0.00
16/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	578	1	578	1	200.00
16/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3394	3	3394	3	0.00
16/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5837	6	5837	6	0.00
16/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1081	1	1081	1	220.00
16/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1158	1	1158	1	430.00
16/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2119	2	2119	2	0.00
16/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2077	2	2077	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
16/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4250	4	4250	4	0.00
16/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5911	6	5911	6	0.00
16/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3106	3	3106	3	200.00
16/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6702	7	6702	7	0.00
16/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2161	2	2161	2	0.00
16/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2140	2	2140	2	0.00
16/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1795	2	1795	2	200.00
16/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1626	2	1626	2	102.00
16/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2624	3	2624	3	102.00
16/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1760	2	1760	2	220.00
16/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4501	5	4501	5	0.00
16/07/2021	R213 On 05-May-22			Bond Future	9.93	84.2488	9.9326	84.2488	0.00
16/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5288	5	5288	5	0.00
16/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5323	5	5323	5	0.00
16/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5254	5	5254	5	0.00
16/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1744	2	1744	2	0.00
16/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1772	2	1772	2	0.00
16/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1758	2	1758	2	0.00
16/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
16/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
16/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
16/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R214 On 05-August-21			Bond Future	10.68	68.7863	10.6765	68.7863	17,880.00
16/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7242	7	7242	7	0.00
16/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7291	7	7291	7	0.00
16/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7193	7	7193	7	0.00
16/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	4	0	4	0	0.00
16/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	5	0	5	0	0.00
16/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	5	0	5	0	0.00
16/07/2021	R214 On 04-November-21			Bond Future	10.85	66.2468	10.8516	66.2468	1,764.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8657	9	8657	9	0.00
16/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8614	9	8614	9	0.00
16/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8571	8	8571	8	0.00
16/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	260	0	260	0	0.00
16/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	254	0	254	0	0.00
16/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	257	0	257	0	0.00
16/07/2021	R214 On 03-February-22			Bond Future	11.03	67.0079	11.0319	67.0079	0.00
16/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4026	4	4026	4	0.00
16/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3992	4	3992	4	0.00
16/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4060	4	4060	4	0.00
16/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2031	2	2031	2	0.00
16/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2012	2	2012	2	0.00
16/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1993	2	1993	2	0.00
16/07/2021	R214 On 05-May-22			Bond Future	11.21	64.5205	11.2090	64.5205	0.00
16/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4986	5	4986	5	0.00
16/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4952	5	4952	5	0.00
16/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5020	5	5020	5	0.00
16/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2199	2	2199	2	0.00
16/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2182	2	2182	2	0.00
16/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2165	2	2165	2	0.00
16/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
16/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
16/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
16/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R248 On 05-August-21			Bond Future	10.67	86.8942	10.6714	86.8942	166,693.00
16/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11995	12	11995	12	0.00
16/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11938	12	11938	12	0.00
16/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	40	0	40	0	0.00
16/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	604	1	604	1	0.00
16/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	897	1	897	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	231	0	231	0	1,300.00
16/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2207	2	2207	2	1,300.00
16/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3969	4	3969	4	0.00
16/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12051	12	12051	12	0.00
16/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	171	0	171	0	0.00
16/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1434	2	1434	2	0.00
16/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	526	1	526	1	0.00
16/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1904	2	1904	2	0.00
16/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3095	3	3095	3	0.00
16/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5343	5	5343	5	0.00
16/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	1	0	0.00
16/07/2021	R248 On 04-November-21			Bond Future	10.85	83.4147	10.8455	83.4147	7,601.00
16/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1031	1	1031	1	1,200.00
16/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12693	13	12693	13	0.00
16/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	199	0	199	0	1,200.00
16/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12745	13	12745	13	0.00
16/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12796	13	12796	13	0.00
16/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	211	0	211	0	0.00
16/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	213	0	213	0	0.00
16/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	216	0	216	0	0.00
16/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10221	10	10221	10	0.00
16/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5176	5	5176	5	0.00
16/07/2021	R248 On 03-February-22			Bond Future	11.03	84.3731	11.0252	84.3731	0.00
16/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5433	5	5433	5	0.00
16/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5389	5	5389	5	0.00
16/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5344	5	5344	5	0.00
16/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2260	2	2260	2	0.00
16/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2304	2	2304	2	0.00
16/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2282	2	2282	2	0.00
16/07/2021	R248 On 05-May-22			Bond Future	11.20	80.9558	11.2017	80.9558	0.00
16/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6527	6	6527	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6483	6	6483	6	0.00
16/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6439	6	6439	6	0.00
16/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2567	3	2567	3	0.00
16/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2528	3	2528	3	0.00
16/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2548	3	2548	3	0.00
16/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
16/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
16/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
16/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
16/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
16/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00