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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
19/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	2025 On 05-August-21			Bond Future	153.51	153.4841	153.5089	153.4841	4,073.00
19/07/2021	2025 On 04-November-21			Bond Future	155.19	155.1664	155.1908	155.1664	838.00
19/07/2021	2025 On 03-February-22			Bond Future	155.44	155.4159	155.4401	155.4159	0.00
19/07/2021	2025 On 05-May-22			Bond Future	157.31	157.2883	157.3126	157.2883	0.00
19/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
19/07/2021	2029 On 05-August-21			Bond Future	113.68	113.7402	113.6816	113.7402	2,437.00
19/07/2021	2029 On 04-November-21			Bond Future	113.76	113.8183	113.7585	113.8183	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
19/07/2021	2029 On 03-February-22			Bond Future	115.09	115.1527	115.0920	115.1527	0.00
19/07/2021	2029 On 05-May-22			Bond Future	115.29	115.3498	115.2880	115.3498	0.00
19/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
19/07/2021	2030 On 05-August-21			Bond Future	8.99	94.5922	8.9879	94.5922	59,750.00
19/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7680	8	7680	8	0.00
19/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	72	0	72	0	5,000.00
19/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2925	3	2925	3	0.00
19/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4192	4	4192	4	0.00
19/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	722	1	722	1	600.00
19/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7022	7	7022	7	0.00
19/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
19/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7630	8	7630	8	0.00
19/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7579	8	7579	8	0.00
19/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6256	6	6256	6	0.00
19/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	448	1	448	1	479.00
19/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2682	3	2682	3	600.00
19/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15587	16	15587	16	0.00
19/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1368	2	1368	2	0.00
19/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	358	0	358	0	200.00
19/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7614	7	7614	7	0.00
19/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	462	0	462	0	7,500.00
19/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2868	3	2868	3	0.00
19/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
19/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	1	0	1	0	200.00
19/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1536	2	1536	2	0.00
19/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	936	1	936	1	0.00
19/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	128	0	128	0	0.00
19/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	28	0	28	0	479.00
19/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1341	1	1341	1	0.00
19/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	101	0	101	0	0.00
19/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	3	0	3	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
19/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 04-November-21			Bond Future	9.18	95.6058	9.1779	95.6058	74,496.00
19/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1055	1	1055	1	300.00
19/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11396	12	11396	12	0.00
19/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7645	8	7645	8	0.00
19/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4556	5	4556	5	29.00
19/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7554	8	7554	8	0.00
19/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10591	11	10591	11	0.00
19/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2083	2	2083	2	29.00
19/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	357	0	357	0	300.00
19/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7599	8	7599	8	0.00
19/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	255	0	255	0	0.00
19/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	259	0	259	0	0.00
19/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3310	3	3310	3	0.00
19/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	62	0	62	0	300.00
19/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5470	5	5470	5	0.00
19/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1963	2	1963	2	0.00
19/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	251	0	251	0	0.00
19/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	92	0	92	0	29.00
19/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	730	1	730	1	0.00
19/07/2021	2030 On 03-February-22			Bond Future	9.38	92.6994	9.3753	92.6994	0.00
19/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3261	3	3261	3	1,000.00
19/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7933	8	7933	8	0.00
19/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3833	4	3833	4	0.00
19/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2765	3	2765	3	0.00
19/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2792	3	2792	3	0.00
19/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1394	1	1394	1	1,000.00
19/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2546	3	2546	3	0.00
19/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	700	1	700	1	101.00
19/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2821	3	2821	3	0.00
19/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2429	2	2429	2	0.00
19/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2680	3	2680	3	101.00
19/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6072	6	6072	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
19/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4210	4	4210	4	0.00
19/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2453	2	2453	2	0.00
19/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2478	2	2478	2	0.00
19/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1736	2	1736	2	101.00
19/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	578	1	578	1	1,000.00
19/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2090	2	2090	2	0.00
19/07/2021	2030 On 05-May-22			Bond Future	9.58	93.7954	9.5830	93.7954	0.00
19/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1488	2	1488	2	1,800.00
19/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	7940	8	7940	8	0.00
19/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2442	3	2442	3	0.00
19/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4873	5	4873	5	0.00
19/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4839	5	4839	5	0.00
19/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	573	1	573	1	1,800.00
19/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4071	4	4071	4	0.00
19/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	4906	5	4906	5	0.00
19/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	892	1	892	1	1,073.00
19/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8290	8	8290	8	0.00
19/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1792	2	1792	2	0.00
19/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5095	5	5095	5	0.00
19/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1822	2	1822	2	0.00
19/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1807	2	1807	2	0.00
19/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3635	4	3635	4	1,073.00
19/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6773	7	6773	7	0.00
19/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2231	2	2231	2	1,073.00
19/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	908	1	908	1	1,800.00
19/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
19/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
19/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
19/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 05-August-21			Bond Future	9.70	93.6940	9.7046	93.6940	46,010.00

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19/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9409	10	9409	10	0.00
19/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9357	10	9357	10	0.00
19/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9462	10	9462	10	0.00
19/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 04-November-21			Bond Future	9.90	90.5535	9.9022	90.5535	88,159.00
19/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	797	1	797	1	700.00
19/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15250	15	15250	15	0.00
19/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10089	10	10089	10	0.00
19/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	1984	2	1984	2	700.00
19/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10041	10	10041	10	0.00
19/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	9993	10	9993	10	0.00
19/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	169	0	169	0	0.00
19/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	174	0	174	0	0.00
19/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	19	0	19	0	700.00
19/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	172	0	172	0	0.00
19/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2414	2	2414	2	0.00
19/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4283	4	4283	4	0.00
19/07/2021	2032 On 03-February-22			Bond Future	10.10	91.5940	10.1038	91.5940	0.00
19/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3657	4	3657	4	0.00
19/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	2981	3	2981	3	0.00
19/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	741	1	741	1	97.00
19/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4001	4	4001	4	0.00
19/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	501	1	501	1	198.00
19/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	3966	4	3966	4	0.00
19/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1591	2	1591	2	210.00
19/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	5935	6	5935	6	0.00
19/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6689	7	6689	7	0.00
19/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4288	4	4288	4	0.00
19/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1502	2	1502	2	400.00
19/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4775	5	4775	5	0.00
19/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2052	2	2052	2	0.00

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19/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	3931	4	3931	4	0.00
19/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3897	4	3897	4	0.00
19/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2100	2	2100	2	0.00
19/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2079	2	2079	2	0.00
19/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3766	4	3766	4	198.00
19/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7751	8	7751	8	0.00
19/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1647	2	1647	2	97.00
19/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2037	2	2037	2	198.00
19/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1877	2	1877	2	210.00
19/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2254	2	2254	2	400.00
19/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4590	4	4590	4	0.00
19/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1034	1	1034	1	210.00
19/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1235	1	1235	1	400.00
19/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2057	2	2057	2	0.00
19/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2773	3	2773	3	97.00
19/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6534	6	6534	6	0.00
19/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4438	4	4438	4	0.00
19/07/2021	2032 On 05-May-22			Bond Future	10.31	88.5303	10.3115	88.5303	0.00
19/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5865	6	5865	6	0.00
19/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5791	6	5791	6	0.00
19/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5828	6	5828	6	0.00
19/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1935	2	1935	2	0.00
19/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1950	2	1950	2	0.00
19/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1920	2	1920	2	0.00
19/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
19/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
19/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
19/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2033 On 05-August-21			Bond Future	108.02	108.1044	108.0182	108.1044	2,357.00
19/07/2021	2033 On 04-November-21			Bond Future	107.95	108.0415	107.9537	108.0415	8,010.00

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19/07/2021	2033 On 03-February-22			Bond Future	109.22	109.3080	109.2190	109.3080	0.00
19/07/2021	2033 On 05-May-22			Bond Future	109.27	109.3559	109.2656	109.3559	0.00
19/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
19/07/2021	2037 On 05-August-21			Bond Future	10.61	84.8443	10.6134	84.8443	106,163.00
19/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	9912	10	9912	10	0.00
19/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	9966	10	9966	10	0.00
19/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10021	11	10021	11	0.00
19/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 04-November-21			Bond Future	10.81	85.7534	10.8065	85.7534	47,670.00
19/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11755	12	11755	12	0.00
19/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11707	12	11707	12	0.00
19/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9193	10	9193	10	0.00
19/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5255	6	5255	6	600.00
19/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11803	12	11803	12	0.00
19/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	179	0	179	0	0.00
19/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	359	0	359	0	600.00
19/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1025	1	1025	1	0.00
19/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	182	0	182	0	0.00
19/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	176	0	176	0	0.00
19/07/2021	2037 On 03-February-22			Bond Future	11.01	82.4837	11.0068	82.4837	0.00
19/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	4896	5	4896	5	0.00
19/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	4856	5	4856	5	0.00
19/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4817	5	4817	5	0.00
19/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2073	2	2073	2	0.00
19/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2112	2	2112	2	0.00
19/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2093	2	2093	2	0.00
19/07/2021	2037 On 05-May-22			Bond Future	11.21	83.4591	11.2129	83.4591	0.00
19/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	5997	6	5997	6	0.00
19/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	5919	6	5919	6	0.00
19/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	5958	6	5958	6	0.00
19/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2313	2	2313	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
19/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2348	2	2348	2	0.00
19/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2330	2	2330	2	0.00
19/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
19/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
19/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
19/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2038 On 05-August-21			Bond Future	118.25	118.6160	118.2522	118.6160	7,535.00
19/07/2021	2038 On 04-November-21			Bond Future	119.55	119.9161	119.5477	119.9161	2,683.00
19/07/2021	2038 On 03-February-22			Bond Future	119.18	119.5563	119.1832	119.5563	0.00
19/07/2021	2038 On 05-May-22			Bond Future	120.62	120.9967	120.6191	120.9967	0.00
19/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
19/07/2021	2040 On 05-August-21			Bond Future	10.75	86.8062	10.7524	86.8062	53,674.00
19/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11020	12	11020	12	0.00
19/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5402	6	5402	6	900.00
19/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22444	23	22444	23	0.00
19/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	10963	11	10963	11	0.00
19/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	10906	11	10906	11	0.00
19/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2415	3	2415	3	900.00
19/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	350	0	350	0	0.00
19/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
19/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	41	0	41	0	0.00
19/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 04-November-21			Bond Future	10.94	87.7364	10.9412	87.7364	32,017.00
19/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12203	13	12203	13	0.00
19/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12101	13	12101	13	0.00
19/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12152	13	12152	13	0.00
19/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	208	0	208	0	0.00
19/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	210	0	210	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
19/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	205	0	205	0	0.00
19/07/2021	2040 On 03-February-22			Bond Future	11.14	84.2392	11.1368	84.2392	0.00
19/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5178	6	5178	6	0.00
19/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5135	5	5135	5	0.00
19/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5221	6	5221	6	0.00
19/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2316	2	2316	2	0.00
19/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2295	2	2295	2	0.00
19/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2274	2	2274	2	0.00
19/07/2021	2040 On 05-May-22			Bond Future	11.34	85.2354	11.3376	85.2354	0.00
19/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	686	1	686	1	1,200.00
19/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6202	7	6202	7	0.00
19/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6160	7	6160	7	0.00
19/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6243	7	6243	7	0.00
19/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1866	2	1866	2	1,200.00
19/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11170	12	11170	12	0.00
19/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1183	1	1183	1	1,200.00
19/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2609	2	2609	2	0.00
19/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2590	2	2590	2	0.00
19/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7107	7	7107	7	0.00
19/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2628	2	2628	2	0.00
19/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11565	11	11565	11	0.00
19/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
19/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
19/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
19/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2044 On 05-August-21			Bond Future	10.81	83.4409	10.8106	83.4409	49,454.00
19/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11324	12	11324	12	0.00
19/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11268	12	11268	12	0.00
19/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11379	12	11379	12	0.00
19/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	1	0	0.00
19/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	1	0	0.00
19/07/2021	2044 On 04-November-21			Bond Future	10.99	84.3350	10.9912	84.3350	21,909.00
19/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	11912	12	11912	12	0.00
19/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	11861	12	11861	12	0.00
19/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	11963	12	11963	12	0.00
19/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	233	0	233	0	0.00
19/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	238	0	238	0	0.00
19/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	236	0	236	0	0.00
19/07/2021	2044 On 03-February-22			Bond Future	11.18	80.9239	11.1781	80.9239	0.00
19/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5069	5	5069	5	0.00
19/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5027	5	5027	5	0.00
19/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	4984	5	4984	5	0.00
19/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2273	2	2273	2	0.00
19/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2251	2	2251	2	0.00
19/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2230	2	2230	2	0.00
19/07/2021	2044 On 05-May-22			Bond Future	11.37	81.8810	11.3696	81.8810	0.00
19/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6189	7	6189	7	0.00
19/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6147	6	6147	6	0.00
19/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6106	6	6106	6	0.00
19/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2677	3	2677	3	0.00
19/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2657	3	2657	3	0.00
19/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2637	2	2637	2	0.00
19/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
19/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
19/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
19/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
19/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
19/07/2021	2046 On 05-August-21			Bond Future	107.81	108.6920	107.8052	108.6920	17,463.00
19/07/2021	2046 On 04-November-21			Bond Future	107.15	108.0470	107.1501	108.0470	635.00
19/07/2021	2046 On 03-February-22			Bond Future	108.41	109.3139	108.4062	109.3139	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
19/07/2021	2046 On 05-May-22			Bond Future	107.84	108.7609	107.8420	108.7609	0.00
19/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
19/07/2021	2050 On 05-August-21			Bond Future	109.01	109.8025	109.0076	109.8025	10,116.00
19/07/2021	2050 On 04-November-21			Bond Future	110.20	111.0061	110.2020	111.0061	1,485.00
19/07/2021	2050 On 03-February-22			Bond Future	109.53	110.3460	109.5321	110.3460	0.00
19/07/2021	2050 On 05-May-22			Bond Future	110.85	111.6756	110.8518	111.6756	0.00
19/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
19/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	AL37 On 05-August-21			Index Future	792.05	790.8560	792.0540	790.8560	0.00
19/07/2021	AL37 On 04-November-21			Index Future	800.62	799.4190	800.6190	799.4190	0.00
19/07/2021	AL37 On 03-February-22			Index Future	809.80	808.5960	809.8030	808.5960	0.00
19/07/2021	AL37 On 05-May-22			Index Future	819.36	818.1440	819.3600	818.1440	0.00
19/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
19/07/2021	AL7T On 05-August-21			Index Future	906.10	907.5920	906.1010	907.5920	0.00
19/07/2021	AL7T On 04-November-21			Index Future	915.90	917.4200	915.8990	917.4200	0.00
19/07/2021	AL7T On 03-February-22			Index Future	926.41	927.9510	926.4050	927.9510	0.00
19/07/2021	AL7T On 05-May-22			Index Future	937.34	938.9080	937.3390	938.9080	0.00
19/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
19/07/2021	ALBI On 05-August-21			Index Future	793.84	795.9450	793.8410	795.9450	103.00
19/07/2021	ALBI On 04-November-21			Index Future	802.43	804.5630	802.4250	804.5630	114.00
19/07/2021	ALBI On 03-February-22			Index Future	811.63	813.8000	811.6290	813.8000	0.00
19/07/2021	ALBI On 05-May-22			Index Future	821.21	823.4090	821.2080	823.4090	0.00
19/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
19/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	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
19/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2021	ES33 On 05-August-21			Bond Future	11.29	78.7168	11.2885	78.7168	0.00
19/07/2021	ES33 On 04-November-21			Bond Future	11.53	75.8047	11.5282	75.8047	350.00
19/07/2021	ES33 On 03-February-22			Bond Future	11.78	76.6940	11.7779	76.6940	0.00
19/07/2021	ES33 On 05-May-22			Bond Future	12.03	73.8411	12.0304	73.8411	0.00
19/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
19/07/2021	ES42 On 05-August-21			Bond Future	11.83	77.3755	11.8255	77.3755	0.00
19/07/2021	ES42 On 04-November-21			Bond Future	12.05	73.9659	12.0536	73.9659	4,779.00
19/07/2021	ES42 On 03-February-22			Bond Future	12.28	74.8342	12.2836	74.8342	0.00
19/07/2021	ES42 On 05-May-22			Bond Future	12.52	71.4780	12.5245	71.4780	0.00
19/07/2021	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
19/07/2021	GOVI On 05-August-21			GOVI	784.16	786.1650	784.1570	786.1650	984.00
19/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	650070	67	650070	67	0.00
19/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	650170	67	650170	67	0.00
19/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	650270	67	650270	67	0.00
19/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 04-November-21			GOVI	792.64	794.6780	792.6370	794.6780	0.00
19/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	642170	66	642170	66	0.00
19/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	642370	66	642370	66	0.00
19/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	642270	66	642270	66	0.00
19/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 03-February-22			GOVI	801.73	803.8000	801.7290	803.8000	0.00
19/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	89790	11	89790	11	0.00
19/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	89890	11	89890	11	0.00
19/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	89690	11	89690	11	0.00
19/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 05-May-22			GOVI	811.19	813.2910	811.1910	813.2910	0.00
19/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	229510	25	229510	25	0.00
19/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	229610	25	229610	25	0.00
19/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	229410	25	229410	25	0.00
19/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
19/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
19/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
19/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
19/07/2021	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
19/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
19/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
19/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2021	IGOV On 05-August-21			Index Future	291.04	291.5700	291.0410	291.5700	459.00
19/07/2021	IGOV On 04-November-21			Index Future	294.26	294.7990	294.2610	294.7990	16.00
19/07/2021	IGOV On 03-February-22			Index Future	297.71	298.2550	297.7080	298.2550	0.00
19/07/2021	IGOV On 05-May-22			Index Future	301.29	301.8470	301.2920	301.8470	0.00
19/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
19/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
19/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
19/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
19/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
19/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
19/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.78	96.2200	3.7800	96.2200	0.00
19/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.82	96.1750	3.8150	96.1750	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
19/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.00	95.9900	4.0000	95.9900	0.00
19/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.05	95.9400	4.0500	95.9400	0.00
19/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.23	95.7550	4.2250	95.7550	0.00
19/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.50	95.4500	4.5000	95.4500	0.00
19/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0750	4.8950	95.0750	471.00
19/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.08	94.8950	5.0750	94.8950	0.00
19/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.43	94.4900	5.4300	94.4900	0.00
19/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.58	94.3450	5.5800	94.3450	0.00
19/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.69	94.2450	5.6850	94.2450	0.00
19/07/2021	R023 On 05-August-21			Bond Future	5.24	107.1945	5.2445	107.1945	13,521.00
19/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	170	0	170	0	0.00
19/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	160	0	160	0	0.00
19/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	150	0	150	0	0.00
19/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	81	0	81	0	0.00
19/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	76	0	76	0	0.00
19/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	71	0	71	0	0.00
19/07/2021	R023 On 04-November-21			Bond Future	5.42	104.4362	5.4236	104.4362	1,725.00
19/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	24	0	24	0	0.00
19/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	23	0	23	0	0.00
19/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	22	0	22	0	0.00
19/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	691	1	691	1	0.00
19/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	679	1	679	1	0.00
19/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	668	1	668	1	0.00
19/07/2021	R023 On 03-February-22			Bond Future	5.63	105.6356	5.6327	105.6356	0.00
19/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	56	0	56	0	0.00
19/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	53	0	53	0	0.00
19/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	58	0	58	0	0.00
19/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	628	1	628	1	0.00
19/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	645	1	645	1	0.00
19/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	636	1	636	1	0.00
19/07/2021	R023 On 05-May-22			Bond Future	5.90	102.9736	5.9008	102.9736	0.00
19/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	523	1	523	1	0.00
19/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	517	1	517	1	0.00

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19/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	529	1	529	1	0.00
19/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	207	0	207	0	0.00
19/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	211	0	211	0	0.00
19/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	209	0	209	0	0.00
19/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
19/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
19/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
19/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 05-August-21			Bond Future	10.38	93.6753	10.3755	93.6753	79,530.00
19/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	2799	3	2799	3	0.00
19/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	206	0	206	0	100.00
19/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6267	7	6267	7	0.00
19/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	15	0	15	0	100.00
19/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44937	44	44937	44	0.00
19/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	239	0	239	0	100.00
19/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2607	2	2607	2	0.00
19/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	45171	45	45171	45	0.00
19/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	45054	45	45054	45	0.00
19/07/2021	R035 On 04-November-21			Bond Future	10.58	90.2049	10.5776	90.2049	42,236.00
19/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	4996	5	4996	5	0.00
19/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	17746	18	17746	18	0.00
19/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7647	8	7647	8	0.00
19/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1458	2	1458	2	782.00
19/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11516	12	11516	12	0.00
19/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11467	12	11467	12	0.00
19/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2552	3	2552	3	0.00
19/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1170	1	1170	1	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
19/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1193	1	1193	1	400.00
19/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2620	3	2620	3	400.00
19/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11565	12	11565	12	0.00
19/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4453	5	4453	5	0.00
19/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1302	1	1302	1	782.00
19/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3737	3	3737	3	0.00
19/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	192	0	192	0	0.00
19/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	543	0	543	0	782.00
19/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2348	2	2348	2	0.00
19/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4211	4	4211	4	0.00
19/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2408	2	2408	2	350.00
19/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4256	4	4256	4	0.00
19/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1116	1	1116	1	350.00
19/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	199	0	199	0	0.00
19/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	195	0	195	0	0.00
19/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	13	0	13	0	400.00
19/07/2021	R035 On 03-February-22			Bond Future	10.79	91.2410	10.7871	91.2410	0.00
19/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4147	4	4147	4	0.00
19/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7640	8	7640	8	0.00
19/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	706	1	706	1	683.00
19/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	4880	5	4880	5	0.00
19/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1384	2	1384	2	280.00
19/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	1966	2	1966	2	1,600.00
19/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5042	5	5042	5	0.00
19/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1745	2	1745	2	200.00
19/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	6966	7	6966	7	0.00
19/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4072	4	4072	4	0.00
19/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5497	6	5497	6	0.00
19/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2802	3	2802	3	0.00
19/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	4840	5	4840	5	0.00
19/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	4801	5	4801	5	0.00
19/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2155	2	2155	2	0.00
19/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2135	2	2135	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
19/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1844	2	1844	2	683.00
19/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1350	1	1350	1	280.00
19/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2039	2	2039	2	200.00
19/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5132	5	5132	5	0.00
19/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2526	2	2526	2	1,600.00
19/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4762	4	4762	4	0.00
19/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3666	3	3666	3	683.00
19/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7901	7	7901	7	0.00
19/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2115	2	2115	2	0.00
19/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1180	1	1180	1	1,800.00
19/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2573	2	2573	2	280.00
19/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5836	5	5836	5	0.00
19/07/2021	R035 On 05-May-22			Bond Future	10.99	87.8416	10.9946	87.8416	0.00
19/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6126	7	6126	7	0.00
19/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6086	6	6086	6	0.00
19/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6047	6	6047	6	0.00
19/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2309	2	2309	2	0.00
19/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2292	2	2292	2	0.00
19/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2275	2	2275	2	0.00
19/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
19/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
19/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
19/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R186 On 05-August-21			Bond Future	7.53	114.1785	7.5335	114.1785	75,374.00
19/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	4999	5	4999	5	0.00
19/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	4955	5	4955	5	0.00
19/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	4910	5	4910	5	0.00
19/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R186 On 05-August-21	8.63	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
19/07/2021	R186 On 04-November-21			Bond Future	7.73	115.4020	7.7286	115.4020	41,571.00
19/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4792	5	4792	5	0.00
19/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2521	2	2521	2	0.00
19/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2461	2	2461	2	0.00
19/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1606	2	1606	2	0.00
19/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2491	2	2491	2	0.00
19/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	852	1	852	1	0.00
19/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	866	1	866	1	0.00
19/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	838	1	838	1	0.00
19/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	271	0	271	0	15,177.00
19/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1422	2	1422	2	15,177.00
19/07/2021	R186 On 03-February-22			Bond Future	7.93	111.4453	7.9306	111.4453	0.00
19/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	848	1	848	1	0.00
19/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	835	1	835	1	0.00
19/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	861	1	861	1	0.00
19/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3565	4	3565	4	0.00
19/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3626	4	3626	4	0.00
19/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3596	4	3596	4	0.00
19/07/2021	R186 On 05-May-22			Bond Future	8.15	112.7626	8.1479	112.7626	0.00
19/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2632	3	2632	3	0.00
19/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2609	3	2609	3	0.00
19/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2654	3	2654	3	0.00
19/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1970	2	1970	2	0.00
19/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	2004	2	2004	2	0.00
19/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1987	2	1987	2	0.00
19/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
19/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
19/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
19/07/2021	R197 On 05-August-21			Bond Future	321.68	321.6401	321.6848	321.6401	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
19/07/2021	R197 On 04-November-21			Bond Future	325.21	325.1656	325.2092	325.1656	950.00
19/07/2021	R197 On 03-February-22			Bond Future	320.87	320.8286	320.8717	320.8286	0.00
19/07/2021	R197 On 05-May-22			Bond Future	324.74	324.6947	324.7378	324.6947	0.00
19/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
19/07/2021	R202 On 05-August-21			Bond Future	236.28	236.2349	236.2838	236.2349	9,315.00
19/07/2021	R202 On 04-November-21			Bond Future	238.87	238.8241	238.8726	238.8241	1,625.00
19/07/2021	R202 On 03-February-22			Bond Future	237.34	237.2956	237.3438	237.2956	0.00
19/07/2021	R202 On 05-May-22			Bond Future	240.20	240.1547	240.2032	240.1547	0.00
19/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
19/07/2021	R209 On 05-August-21			Bond Future	10.33	72.2270	10.3253	72.2270	26,637.00
19/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7828	8	7828	8	0.00
19/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7779	8	7779	8	0.00
19/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	7876	8	7876	8	0.00
19/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R209 On 04-November-21			Bond Future	10.50	69.8612	10.5036	69.8612	6,851.00
19/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	257	0	257	0	6,000.00
19/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8812	9	8812	9	0.00
19/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8768	9	8768	9	0.00
19/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	904	1	904	1	0.00
19/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8027	8	8027	8	0.00
19/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2097	2	2097	2	0.00
19/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	8855	9	8855	9	0.00
19/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	216	0	216	0	0.00
19/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	280	0	280	0	9,000.00
19/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3828	4	3828	4	3,100.00
19/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	219	0	219	0	0.00
19/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	222	0	222	0	0.00
19/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2117	2	2117	2	9,400.00
19/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6259	6	6259	6	0.00
19/07/2021	R209 On 03-February-22			Bond Future	10.68	70.6639	10.6841	70.6639	0.00
19/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3860	4	3860	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
19/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3792	4	3792	4	0.00
19/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3826	4	3826	4	0.00
19/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1961	2	1961	2	0.00
19/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1980	2	1980	2	0.00
19/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1942	2	1942	2	0.00
19/07/2021	R209 On 05-May-22			Bond Future	10.87	68.3580	10.8682	68.3580	0.00
19/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5106	5	5106	5	0.00
19/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5072	5	5072	5	0.00
19/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5038	5	5038	5	0.00
19/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2118	2	2118	2	0.00
19/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2102	2	2102	2	0.00
19/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2086	2	2086	2	0.00
19/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
19/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
19/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
19/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R210 On 05-August-21			Bond Future	209.16	209.3096	209.1583	209.3096	1,305.00
19/07/2021	R210 On 04-November-21			Bond Future	208.67	208.8203	208.6662	208.8203	423.00
19/07/2021	R210 On 03-February-22			Bond Future	211.11	211.2688	211.1122	211.2688	0.00
19/07/2021	R210 On 05-May-22			Bond Future	210.82	210.9790	210.8202	210.9790	0.00
19/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
19/07/2021	R212 On 05-August-21			Bond Future	173.14	173.1206	173.1417	173.1206	2,457.00
19/07/2021	R212 On 04-November-21			Bond Future	175.04	175.0181	175.0386	175.0181	0.00
19/07/2021	R213 On 05-August-21			Bond Future	9.39	88.4770	9.3880	88.4770	9,022.00
19/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7755	8	7755	8	0.00
19/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4110	4	4110	4	0.00
19/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7358	8	7358	8	0.00
19/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	676	1	676	1	0.00
19/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7706	8	7706	8	0.00
19/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7656	8	7656	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
19/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	28	0	28	0	0.00
19/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	945	1	945	1	0.00
19/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 04-November-21			Bond Future	9.58	85.8962	9.5795	85.8962	0.00
19/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8014	8	8014	8	0.00
19/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	7969	8	7969	8	0.00
19/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8058	8	8058	8	0.00
19/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	248	0	248	0	0.00
19/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	244	0	244	0	0.00
19/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	241	0	241	0	0.00
19/07/2021	R213 On 03-February-22			Bond Future	9.78	86.8827	9.7781	86.8827	0.00
19/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3853	4	3853	4	0.00
19/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2615	3	2615	3	0.00
19/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1237	1	1237	1	220.00
19/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5389	6	5389	6	0.00
19/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1367	1	1367	1	430.00
19/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4122	4	4122	4	0.00
19/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3787	4	3787	4	0.00
19/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2153	2	2153	2	0.00
19/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3216	3	3216	3	0.00
19/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3186	3	3186	3	0.00
19/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5653	6	5653	6	0.00
19/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3306	3	3306	3	0.00
19/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	528	1	528	1	200.00
19/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3246	3	3246	3	0.00
19/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	704	1	704	1	102.00
19/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3205	3	3205	3	200.00
19/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6872	7	6872	7	0.00
19/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2190	2	2190	2	0.00
19/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2147	2	2147	2	430.00

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19/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4377	4	4377	4	0.00
19/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6070	6	6070	6	0.00
19/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1118	1	1118	1	220.00
19/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1197	1	1197	1	430.00
19/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2234	2	2234	2	0.00
19/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2212	2	2212	2	0.00
19/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1856	2	1856	2	200.00
19/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1681	2	1681	2	102.00
19/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2711	3	2711	3	102.00
19/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1820	2	1820	2	220.00
19/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4634	5	4634	5	0.00
19/07/2021	R213 On 05-May-22			Bond Future	9.98	84.3776	9.9761	84.3776	0.00
19/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5121	5	5121	5	0.00
19/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5155	5	5155	5	0.00
19/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5087	5	5087	5	0.00
19/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1800	2	1800	2	0.00
19/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1829	2	1829	2	0.00
19/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1814	2	1814	2	0.00
19/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
19/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
19/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
19/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R214 On 05-August-21			Bond Future	10.75	68.8873	10.7451	68.8873	17,880.00
19/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6838	7	6838	7	0.00
19/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	6887	7	6887	7	0.00
19/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6789	7	6789	7	0.00
19/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	3	0	3	0	0.00
19/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	4	0	4	0	0.00
19/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	3	0	3	0	0.00
19/07/2021	R214 On 04-November-21			Bond Future	10.92	66.3486	10.9228	66.3486	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
19/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8270	9	8270	9	0.00
19/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8227	9	8227	9	0.00
19/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8184	9	8184	9	0.00
19/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	281	0	281	0	0.00
19/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	274	0	274	0	0.00
19/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	278	0	278	0	0.00
19/07/2021	R214 On 03-February-22			Bond Future	11.11	67.1106	11.1059	67.1106	0.00
19/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3749	4	3749	4	0.00
19/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3716	4	3716	4	0.00
19/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3783	4	3783	4	0.00
19/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2168	2	2168	2	0.00
19/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2148	2	2148	2	0.00
19/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2128	2	2128	2	0.00
19/07/2021	R214 On 05-May-22			Bond Future	11.29	64.6244	11.2858	64.6244	0.00
19/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4700	5	4700	5	0.00
19/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4667	5	4667	5	0.00
19/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4732	5	4732	5	0.00
19/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2332	2	2332	2	0.00
19/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2314	2	2314	2	0.00
19/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2296	2	2296	2	0.00
19/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
19/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
19/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
19/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R248 On 05-August-21			Bond Future	10.74	87.0222	10.7400	87.0222	98,939.00
19/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11483	12	11483	12	0.00
19/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11426	12	11426	12	0.00
19/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	14	0	14	0	0.00
19/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	381	1	381	1	0.00
19/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	120	0	120	0	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
19/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1769	2	1769	2	1,300.00
19/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	611	1	611	1	0.00
19/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3468	4	3468	4	0.00
19/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11540	12	11540	12	0.00
19/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	181	0	181	0	0.00
19/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2192	2	2192	2	0.00
19/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1659	1	1659	1	0.00
19/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	599	1	599	1	0.00
19/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3494	3	3494	3	0.00
19/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5829	5	5829	5	0.00
19/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	1	0	0.00
19/07/2021	R248 On 04-November-21			Bond Future	10.92	83.5436	10.9170	83.5436	116,011.00
19/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	869	1	869	1	1,200.00
19/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12192	13	12192	13	0.00
19/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	154	0	154	0	1,200.00
19/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12243	13	12243	13	0.00
19/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12295	13	12295	13	0.00
19/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	227	0	227	0	0.00
19/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	229	0	229	0	0.00
19/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	232	0	232	0	0.00
19/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10693	10	10693	10	0.00
19/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5531	5	5531	5	0.00
19/07/2021	R248 On 03-February-22			Bond Future	11.10	84.5032	11.0996	84.5032	0.00
19/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5069	5	5069	5	0.00
19/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5026	5	5026	5	0.00
19/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	4983	5	4983	5	0.00
19/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2419	2	2419	2	0.00
19/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2466	2	2466	2	0.00
19/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2443	2	2443	2	0.00
19/07/2021	R248 On 05-May-22			Bond Future	11.28	81.0873	11.2791	81.0873	0.00
19/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6155	7	6155	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6113	6	6113	6	0.00
19/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6070	6	6070	6	0.00
19/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2727	3	2727	3	0.00
19/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2687	3	2687	3	0.00
19/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2707	3	2707	3	0.00
19/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
19/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
19/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
19/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
19/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
19/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00