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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
20/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	2025 On 05-August-21			Bond Future	153.53	153.5089	153.5338	153.5089	4,073.00
20/07/2021	2025 On 04-November-21			Bond Future	155.22	155.1908	155.2206	155.1908	1,347.00
20/07/2021	2025 On 03-February-22			Bond Future	155.48	155.4401	155.4771	155.4401	0.00
20/07/2021	2025 On 05-May-22			Bond Future	157.36	157.3126	157.3579	157.3126	0.00
20/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
20/07/2021	2029 On 05-August-21			Bond Future	113.78	113.6816	113.7826	113.6816	2,437.00
20/07/2021	2029 On 04-November-21			Bond Future	113.86	113.7585	113.8640	113.7585	2,601.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2021	2029 On 03-February-22			Bond Future	115.20	115.0920	115.2037	115.0920	0.00
20/07/2021	2029 On 05-May-22			Bond Future	115.41	115.2880	115.4070	115.2880	0.00
20/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
20/07/2021	2030 On 05-August-21			Bond Future	8.98	94.4624	8.9757	94.4624	59,750.00
20/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7749	8	7749	8	0.00
20/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	68	0	68	0	5,000.00
20/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	2977	3	2977	3	0.00
20/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4254	4	4254	4	0.00
20/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	730	1	730	1	600.00
20/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7091	7	7091	7	0.00
20/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
20/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7699	8	7699	8	0.00
20/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7648	8	7648	8	0.00
20/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6325	6	6325	6	0.00
20/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	449	0	449	0	479.00
20/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2730	3	2730	3	600.00
20/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15656	16	15656	16	0.00
20/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1392	1	1392	1	0.00
20/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	357	0	357	0	200.00
20/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7545	8	7545	8	0.00
20/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	417	0	417	0	7,500.00
20/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2795	3	2795	3	0.00
20/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
20/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	1	0	1	0	200.00
20/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1467	2	1467	2	0.00
20/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	875	1	875	1	0.00
20/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	108	0	108	0	0.00
20/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	22	0	22	0	479.00
20/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1273	1	1273	1	0.00
20/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	84	0	84	0	0.00
20/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	2	0	2	0	479.00

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20/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 04-November-21			Bond Future	9.16	95.4741	9.1646	95.4741	74,496.00
20/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1072	1	1072	1	300.00
20/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11465	11	11465	11	0.00
20/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7706	8	7706	8	0.00
20/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4605	5	4605	5	29.00
20/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7616	8	7616	8	0.00
20/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10659	11	10659	11	0.00
20/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2112	2	2112	2	29.00
20/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	362	0	362	0	300.00
20/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7661	8	7661	8	0.00
20/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	244	0	244	0	0.00
20/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	248	0	248	0	0.00
20/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3253	3	3253	3	0.00
20/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	59	0	59	0	300.00
20/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5403	5	5403	5	0.00
20/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1919	2	1919	2	0.00
20/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	241	0	241	0	0.00
20/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	87	0	87	0	29.00
20/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	706	1	706	1	0.00
20/07/2021	2030 On 03-February-22			Bond Future	9.36	92.5659	9.3606	92.5659	0.00
20/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3300	3	3300	3	1,000.00
20/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	7995	8	7995	8	0.00
20/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	3876	4	3876	4	0.00
20/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2800	3	2800	3	0.00
20/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2828	3	2828	3	0.00
20/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1415	1	1415	1	1,000.00
20/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2579	3	2579	3	0.00
20/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	712	1	712	1	101.00
20/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2856	3	2856	3	0.00
20/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2387	2	2387	2	0.00
20/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2635	3	2635	3	101.00
20/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6006	6	6006	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
20/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4153	4	4153	4	0.00
20/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2411	2	2411	2	0.00
20/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2435	2	2435	2	0.00
20/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1702	2	1702	2	101.00
20/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	563	1	563	1	1,000.00
20/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2051	2	2051	2	0.00
20/07/2021	2030 On 05-May-22			Bond Future	9.57	93.6602	9.5666	93.6602	0.00
20/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1511	1	1511	1	1,800.00
20/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8004	8	8004	8	0.00
20/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2475	2	2475	2	0.00
20/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	4924	5	4924	5	0.00
20/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	4890	5	4890	5	0.00
20/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	583	1	583	1	1,800.00
20/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4117	4	4117	4	0.00
20/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	4957	5	4957	5	0.00
20/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	907	1	907	1	1,073.00
20/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8216	8	8216	8	0.00
20/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1760	2	1760	2	0.00
20/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5035	5	5035	5	0.00
20/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1790	2	1790	2	0.00
20/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1775	2	1775	2	0.00
20/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3585	4	3585	4	1,073.00
20/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6705	7	6705	7	0.00
20/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2194	2	2194	2	1,073.00
20/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	889	1	889	1	1,800.00
20/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
20/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
20/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
20/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 05-August-21			Bond Future	9.70	93.4601	9.7024	93.4601	46,070.00

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20/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9423	9	9423	9	0.00
20/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9370	9	9370	9	0.00
20/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9476	9	9476	9	0.00
20/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 04-November-21			Bond Future	9.90	90.3167	9.8995	90.3167	89,159.00
20/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	793	1	793	1	700.00
20/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15265	15	15265	15	0.00
20/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10101	10	10101	10	0.00
20/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	1982	2	1982	2	700.00
20/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10053	10	10053	10	0.00
20/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10005	10	10005	10	0.00
20/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	165	0	165	0	0.00
20/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	170	0	170	0	0.00
20/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	18	0	18	0	700.00
20/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	167	0	167	0	0.00
20/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2395	2	2395	2	0.00
20/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4263	4	4263	4	0.00
20/07/2021	2032 On 03-February-22			Bond Future	10.10	91.3541	10.1002	91.3541	0.00
20/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3662	4	3662	4	0.00
20/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	2985	3	2985	3	0.00
20/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	740	1	740	1	97.00
20/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4007	4	4007	4	0.00
20/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	501	1	501	1	198.00
20/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	3972	4	3972	4	0.00
20/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1592	2	1592	2	210.00
20/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	5944	6	5944	6	0.00
20/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6700	7	6700	7	0.00
20/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4294	4	4294	4	0.00
20/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1503	2	1503	2	400.00
20/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4783	5	4783	5	0.00
20/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2053	2	2053	2	0.00

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20/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	3937	4	3937	4	0.00
20/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3902	4	3902	4	0.00
20/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2085	2	2085	2	0.00
20/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2064	2	2064	2	0.00
20/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3747	4	3747	4	198.00
20/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7730	8	7730	8	0.00
20/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1634	2	1634	2	97.00
20/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2022	2	2022	2	198.00
20/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1863	2	1863	2	210.00
20/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2238	2	2238	2	400.00
20/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4570	5	4570	5	0.00
20/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1023	1	1023	1	210.00
20/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1223	1	1223	1	400.00
20/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2042	2	2042	2	0.00
20/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2756	3	2756	3	97.00
20/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6513	7	6513	7	0.00
20/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4418	4	4418	4	0.00
20/07/2021	2032 On 05-May-22			Bond Future	10.31	88.2874	10.3069	88.2874	0.00
20/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5878	6	5878	6	0.00
20/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5803	6	5803	6	0.00
20/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5840	6	5840	6	0.00
20/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1921	2	1921	2	0.00
20/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1936	2	1936	2	0.00
20/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1906	2	1906	2	0.00
20/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
20/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
20/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
20/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2033 On 05-August-21			Bond Future	108.09	108.0182	108.0947	108.0182	2,357.00
20/07/2021	2033 On 04-November-21			Bond Future	108.03	107.9537	108.0343	107.9537	8,477.00

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20/07/2021	2033 On 03-February-22			Bond Future	109.31	109.2190	109.3053	109.2190	0.00
20/07/2021	2033 On 05-May-22			Bond Future	109.36	109.2656	109.3584	109.2656	0.00
20/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
20/07/2021	2037 On 05-August-21			Bond Future	10.64	84.3564	10.6414	84.3564	106,098.00
20/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	9726	10	9726	10	0.00
20/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	9781	10	9781	10	0.00
20/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	9836	10	9836	10	0.00
20/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 04-November-21			Bond Future	10.84	85.2599	10.8353	85.2599	47,670.00
20/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11577	12	11577	12	0.00
20/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11529	12	11529	12	0.00
20/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9021	9	9021	9	0.00
20/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5107	5	5107	5	600.00
20/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11625	12	11625	12	0.00
20/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	185	0	185	0	0.00
20/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	372	0	372	0	600.00
20/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1061	1	1061	1	0.00
20/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	188	0	188	0	0.00
20/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	182	0	182	0	0.00
20/07/2021	2037 On 03-February-22			Bond Future	11.04	81.9843	11.0361	81.9843	0.00
20/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	4769	5	4769	5	0.00
20/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	4730	5	4730	5	0.00
20/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4691	5	4691	5	0.00
20/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2129	2	2129	2	0.00
20/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2170	2	2170	2	0.00
20/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2149	2	2149	2	0.00
20/07/2021	2037 On 05-May-22			Bond Future	11.24	82.9536	11.2427	82.9536	0.00
20/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	5870	6	5870	6	0.00
20/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	5793	6	5793	6	0.00
20/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	5831	6	5831	6	0.00
20/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2367	2	2367	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
20/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2403	2	2403	2	0.00
20/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2385	2	2385	2	0.00
20/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
20/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
20/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
20/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2038 On 05-August-21			Bond Future	118.51	118.2522	118.5113	118.2522	7,535.00
20/07/2021	2038 On 04-November-21			Bond Future	119.81	119.5477	119.8133	119.5477	4,999.00
20/07/2021	2038 On 03-February-22			Bond Future	119.46	119.1832	119.4571	119.1832	0.00
20/07/2021	2038 On 05-May-22			Bond Future	120.90	120.6191	120.9023	120.6191	0.00
20/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
20/07/2021	2040 On 05-August-21			Bond Future	10.78	86.3198	10.7805	86.3198	53,674.00
20/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	10821	11	10821	11	0.00
20/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5204	5	5204	5	900.00
20/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22246	22	22246	22	0.00
20/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	10765	11	10765	11	0.00
20/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	10708	11	10708	11	0.00
20/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2237	2	2237	2	900.00
20/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	371	0	371	0	0.00
20/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
20/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	41	0	41	0	0.00
20/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 04-November-21			Bond Future	10.97	87.2443	10.9700	87.2443	32,017.00
20/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12012	12	12012	12	0.00
20/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	11910	12	11910	12	0.00
20/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	11961	12	11961	12	0.00
20/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	214	0	214	0	0.00
20/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	217	0	217	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
20/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	212	0	212	0	0.00
20/07/2021	2040 On 03-February-22			Bond Future	11.17	83.7412	11.1662	83.7412	0.00
20/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5043	5	5043	5	0.00
20/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5001	5	5001	5	0.00
20/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5085	5	5085	5	0.00
20/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2378	2	2378	2	0.00
20/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2357	2	2357	2	0.00
20/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2335	2	2335	2	0.00
20/07/2021	2040 On 05-May-22			Bond Future	11.37	84.7314	11.3676	84.7314	0.00
20/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	654	1	654	1	1,200.00
20/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6068	6	6068	6	0.00
20/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6027	6	6027	6	0.00
20/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6109	6	6109	6	0.00
20/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1799	2	1799	2	1,200.00
20/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11004	11	11004	11	0.00
20/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1212	1	1212	1	1,200.00
20/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2669	3	2669	3	0.00
20/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2650	3	2650	3	0.00
20/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7234	7	7234	7	0.00
20/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2689	3	2689	3	0.00
20/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11727	12	11727	12	0.00
20/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
20/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
20/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
20/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 05-August-21			Bond Future	10.83	82.9837	10.8337	82.9837	49,454.00
20/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11158	11	11158	11	0.00
20/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11102	11	11102	11	0.00
20/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11214	11	11214	11	0.00
20/07/2021	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
20/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 04-November-21			Bond Future	11.01	83.8725	11.0149	83.8725	21,909.00
20/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	11753	12	11753	12	0.00
20/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	11702	12	11702	12	0.00
20/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	11803	12	11803	12	0.00
20/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	238	0	238	0	0.00
20/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	244	0	244	0	0.00
20/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	241	0	241	0	0.00
20/07/2021	2044 On 03-February-22			Bond Future	11.20	80.4558	11.2022	80.4558	0.00
20/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	4955	5	4955	5	0.00
20/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	4914	5	4914	5	0.00
20/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	4872	5	4872	5	0.00
20/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2323	2	2323	2	0.00
20/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2301	2	2301	2	0.00
20/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2279	2	2279	2	0.00
20/07/2021	2044 On 05-May-22			Bond Future	11.39	81.4072	11.3941	81.4072	0.00
20/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6076	6	6076	6	0.00
20/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6035	6	6035	6	0.00
20/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	5994	6	5994	6	0.00
20/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2726	3	2726	3	0.00
20/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2706	3	2706	3	0.00
20/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2686	3	2686	3	0.00
20/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
20/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
20/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
20/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
20/07/2021	2046 On 05-August-21			Bond Future	108.19	107.8052	108.1914	107.8052	17,463.00
20/07/2021	2046 On 04-November-21			Bond Future	107.54	107.1501	107.5438	107.1501	7,824.00
20/07/2021	2046 On 03-February-22			Bond Future	108.81	108.4062	108.8092	108.4062	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
20/07/2021	2046 On 05-May-22			Bond Future	108.26	107.8420	108.2553	107.8420	0.00
20/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
20/07/2021	2050 On 05-August-21			Bond Future	109.64	109.0076	109.6443	109.0076	10,116.00
20/07/2021	2050 On 04-November-21			Bond Future	110.85	110.2020	110.8488	110.2020	4,437.00
20/07/2021	2050 On 03-February-22			Bond Future	110.19	109.5321	110.1915	109.5321	0.00
20/07/2021	2050 On 05-May-22			Bond Future	111.52	110.8518	111.5248	110.8518	0.00
20/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
20/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	AL37 On 05-August-21			Index Future	793.60	792.0540	793.5970	792.0540	0.00
20/07/2021	AL37 On 04-November-21			Index Future	802.20	800.6190	802.2020	800.6190	0.00
20/07/2021	AL37 On 03-February-22			Index Future	811.44	809.8030	811.4390	809.8030	0.00
20/07/2021	AL37 On 05-May-22			Index Future	821.06	819.3600	821.0570	819.3600	0.00
20/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
20/07/2021	AL7T On 05-August-21			Index Future	906.59	906.1010	906.5910	906.1010	0.00
20/07/2021	AL7T On 04-November-21			Index Future	916.42	915.8990	916.4210	915.8990	0.00
20/07/2021	AL7T On 03-February-22			Index Future	926.97	926.4050	926.9730	926.4050	0.00
20/07/2021	AL7T On 05-May-22			Index Future	937.96	937.3390	937.9600	937.3390	0.00
20/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
20/07/2021	ALBI On 05-August-21			Index Future	793.49	793.8410	793.4910	793.8410	103.00
20/07/2021	ALBI On 04-November-21			Index Future	802.10	802.4250	802.0950	802.4250	114.00
20/07/2021	ALBI On 03-February-22			Index Future	811.33	811.6290	811.3300	811.6290	0.00
20/07/2021	ALBI On 05-May-22			Index Future	820.95	821.2080	820.9470	821.2080	0.00
20/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
20/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	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
20/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2021	ES33 On 05-August-21			Bond Future	11.32	78.3521	11.3161	78.3521	0.00
20/07/2021	ES33 On 04-November-21			Bond Future	11.56	75.4356	11.5565	75.4356	350.00
20/07/2021	ES33 On 03-February-22			Bond Future	11.81	76.3203	11.8068	76.3203	0.00
20/07/2021	ES33 On 05-May-22			Bond Future	12.06	73.4628	12.0597	73.4628	0.00
20/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
20/07/2021	ES42 On 05-August-21			Bond Future	11.86	76.9628	11.8583	76.9628	0.00
20/07/2021	ES42 On 04-November-21			Bond Future	12.09	73.5483	12.0874	73.5483	4,779.00
20/07/2021	ES42 On 03-February-22			Bond Future	12.32	74.4115	12.3183	74.4115	0.00
20/07/2021	ES42 On 05-May-22			Bond Future	12.56	71.0501	12.5601	71.0501	0.00
20/07/2021	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
20/07/2021	GOVI On 05-August-21			GOVI	783.90	784.1570	783.8950	784.1570	700.00
20/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	647450	65	647450	65	0.00
20/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	647550	65	647550	65	0.00
20/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	647650	65	647650	65	0.00
20/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 04-November-21			GOVI	792.40	792.6370	792.3950	792.6370	284.00
20/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	639750	64	639750	64	0.00
20/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	639950	64	639950	64	0.00
20/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	639850	64	639850	64	0.00
20/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 03-February-22			GOVI	801.52	801.7290	801.5200	801.7290	0.00
20/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	87700	9	87700	9	0.00
20/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	87800	9	87800	9	0.00
20/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	87600	9	87600	9	0.00
20/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 05-May-22			GOVI	811.02	811.1910	811.0200	811.1910	0.00
20/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	227800	23	227800	23	0.00
20/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	227900	23	227900	23	0.00
20/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	227700	23	227700	23	0.00
20/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
20/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
20/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
20/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
20/07/2021	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
20/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2021	IGOV On 05-August-21			Index Future	291.49	291.0410	291.4900	291.0410	459.00
20/07/2021	IGOV On 04-November-21			Index Future	294.72	294.2610	294.7230	294.2610	16.00
20/07/2021	IGOV On 03-February-22			Index Future	298.19	297.7080	298.1890	297.7080	0.00
20/07/2021	IGOV On 05-May-22			Index Future	301.79	301.2920	301.7930	301.2920	0.00
20/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
20/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
20/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
20/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
20/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.69	96.3250	3.6850	96.3250	0.00
20/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.79	96.2200	3.7900	96.2200	0.00
20/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.83	96.1850	3.8250	96.1850	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
20/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.98	96.0000	3.9800	96.0000	0.00
20/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.03	95.9500	4.0300	95.9500	0.00
20/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.20	95.7750	4.1950	95.7750	0.00
20/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.46	95.5000	4.4600	95.5000	0.00
20/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.85	95.1050	4.8450	95.1050	471.00
20/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.03	94.9250	5.0300	94.9250	0.00
20/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.35	94.5700	5.3500	94.5700	0.00
20/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.55	94.4200	5.5450	94.4200	0.00
20/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.65	94.3150	5.6450	94.3150	0.00
20/07/2021	R023 On 05-August-21			Bond Future	5.22	107.1425	5.2218	107.1425	13,521.00
20/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	189	0	189	0	0.00
20/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	179	0	179	0	0.00
20/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	168	0	168	0	0.00
20/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	65	0	65	0	0.00
20/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	60	0	60	0	0.00
20/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	56	0	56	0	0.00
20/07/2021	R023 On 04-November-21			Bond Future	5.39	104.3831	5.3939	104.3831	3,370.00
20/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	28	0	28	0	0.00
20/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	26	0	26	0	0.00
20/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	25	0	25	0	0.00
20/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	656	1	656	1	0.00
20/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	645	1	645	1	0.00
20/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	633	1	633	1	0.00
20/07/2021	R023 On 03-February-22			Bond Future	5.59	105.5815	5.5910	105.5815	0.00
20/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	63	0	63	0	0.00
20/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	61	0	61	0	0.00
20/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	65	0	65	0	0.00
20/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	593	1	593	1	0.00
20/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	609	1	609	1	0.00
20/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	601	1	601	1	0.00
20/07/2021	R023 On 05-May-22			Bond Future	5.84	102.9187	5.8392	102.9187	0.00
20/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	554	1	554	1	0.00
20/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	548	1	548	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
20/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	560	1	560	1	0.00
20/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	190	0	190	0	0.00
20/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	194	0	194	0	0.00
20/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	192	0	192	0	0.00
20/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
20/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
20/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
20/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 05-August-21			Bond Future	10.39	93.1532	10.3934	93.1532	79,530.00
20/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	2680	3	2680	3	0.00
20/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	171	0	171	0	100.00
20/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6147	6	6147	6	0.00
20/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	13	0	13	0	100.00
20/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	45056	45	45056	45	0.00
20/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	239	0	239	0	100.00
20/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2691	3	2691	3	0.00
20/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	45289	45	45289	45	0.00
20/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	45173	45	45173	45	0.00
20/07/2021	R035 On 04-November-21			Bond Future	10.60	89.6768	10.5958	89.6768	42,476.00
20/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	4900	5	4900	5	0.00
20/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	17629	18	17629	18	0.00
20/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7539	8	7539	8	0.00
20/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1405	1	1405	1	782.00
20/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11402	12	11402	12	0.00
20/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11352	11	11352	11	0.00
20/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2480	3	2480	3	0.00
20/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1124	1	1124	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
20/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1146	1	1146	1	400.00
20/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2547	3	2547	3	400.00
20/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11451	12	11451	12	0.00
20/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4361	4	4361	4	0.00
20/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1327	1	1327	1	782.00
20/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3801	4	3801	4	0.00
20/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	194	0	194	0	0.00
20/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	552	1	552	1	782.00
20/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2391	2	2391	2	0.00
20/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4281	4	4281	4	0.00
20/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2452	2	2452	2	350.00
20/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4327	4	4327	4	0.00
20/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1137	1	1137	1	350.00
20/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	201	0	201	0	0.00
20/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	198	0	198	0	0.00
20/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	13	0	13	0	400.00
20/07/2021	R035 On 03-February-22			Bond Future	10.81	90.7066	10.8055	90.7066	0.00
20/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4071	4	4071	4	0.00
20/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7543	8	7543	8	0.00
20/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	680	1	680	1	683.00
20/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	4798	5	4798	5	0.00
20/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1344	1	1344	1	280.00
20/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	1916	2	1916	2	1,600.00
20/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	4959	5	4959	5	0.00
20/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1698	2	1698	2	200.00
20/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	6873	7	6873	7	0.00
20/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	3997	4	3997	4	0.00
20/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5411	5	5411	5	0.00
20/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2740	3	2740	3	0.00
20/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	4759	5	4759	5	0.00
20/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	4720	5	4720	5	0.00
20/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2189	2	2189	2	0.00
20/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2168	2	2168	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
20/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1872	2	1872	2	683.00
20/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1371	1	1371	1	280.00
20/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2070	2	2070	2	200.00
20/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5199	5	5199	5	0.00
20/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2565	3	2565	3	1,600.00
20/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4826	5	4826	5	0.00
20/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3718	4	3718	4	683.00
20/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7989	8	7989	8	0.00
20/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2148	2	2148	2	0.00
20/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1198	1	1198	1	1,800.00
20/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2612	3	2612	3	280.00
20/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5910	6	5910	6	0.00
20/07/2021	R035 On 05-May-22			Bond Future	11.01	87.3007	11.0130	87.3007	0.00
20/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6045	6	6045	6	0.00
20/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6006	6	6006	6	0.00
20/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	5966	6	5966	6	0.00
20/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2340	2	2340	2	0.00
20/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2322	2	2322	2	0.00
20/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2305	2	2305	2	0.00
20/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
20/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
20/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
20/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 05-August-21			Bond Future	7.49	114.3312	7.4857	114.3312	75,374.00
20/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5222	5	5222	5	0.00
20/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5178	5	5178	5	0.00
20/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5134	5	5134	5	0.00
20/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 05-August-21	8.63	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
20/07/2021	R186 On 04-November-21			Bond Future	7.68	115.5558	7.6770	115.5558	41,571.00
20/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4990	5	4990	5	0.00
20/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2673	3	2673	3	0.00
20/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2611	2	2611	2	0.00
20/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1723	2	1723	2	0.00
20/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2642	2	2642	2	0.00
20/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	772	1	772	1	0.00
20/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	785	1	785	1	0.00
20/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	759	1	759	1	0.00
20/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	239	0	239	0	15,177.00
20/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1309	1	1309	1	15,177.00
20/07/2021	R186 On 03-February-22			Bond Future	7.87	111.6005	7.8744	111.6005	0.00
20/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	915	1	915	1	0.00
20/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	901	1	901	1	0.00
20/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	928	1	928	1	0.00
20/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3395	4	3395	4	0.00
20/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3455	4	3455	4	0.00
20/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3425	4	3425	4	0.00
20/07/2021	R186 On 05-May-22			Bond Future	8.09	112.9195	8.0864	112.9195	0.00
20/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2766	3	2766	3	0.00
20/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2743	3	2743	3	0.00
20/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2789	3	2789	3	0.00
20/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1859	2	1859	2	0.00
20/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1892	2	1892	2	0.00
20/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1875	2	1875	2	0.00
20/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
20/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
20/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
20/07/2021	R197 On 05-August-21			Bond Future	321.73	321.6848	321.7293	321.6848	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
20/07/2021	R197 On 04-November-21			Bond Future	325.26	325.2092	325.2640	325.2092	1,189.00
20/07/2021	R197 On 03-February-22			Bond Future	320.94	320.8717	320.9413	320.8717	0.00
20/07/2021	R197 On 05-May-22			Bond Future	324.82	324.7378	324.8245	324.7378	0.00
20/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
20/07/2021	R202 On 05-August-21			Bond Future	236.33	236.2838	236.3328	236.2838	9,315.00
20/07/2021	R202 On 04-November-21			Bond Future	238.93	238.8726	238.9292	238.8726	3,802.00
20/07/2021	R202 On 03-February-22			Bond Future	237.41	237.3438	237.4118	237.3438	0.00
20/07/2021	R202 On 05-May-22			Bond Future	240.28	240.2032	240.2838	240.2032	0.00
20/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
20/07/2021	R209 On 05-August-21			Bond Future	10.35	71.8291	10.3535	71.8291	26,637.00
20/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7665	8	7665	8	0.00
20/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7616	8	7616	8	0.00
20/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	7713	8	7713	8	0.00
20/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R209 On 04-November-21			Bond Future	10.53	69.4587	10.5325	69.4587	6,851.00
20/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	234	0	234	0	6,000.00
20/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8657	9	8657	9	0.00
20/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8614	9	8614	9	0.00
20/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	849	1	849	1	0.00
20/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	7874	8	7874	8	0.00
20/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2005	2	2005	2	0.00
20/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	8701	9	8701	9	0.00
20/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	224	0	224	0	0.00
20/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	290	0	290	0	9,000.00
20/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3935	4	3935	4	3,100.00
20/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	227	0	227	0	0.00
20/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	230	0	230	0	0.00
20/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2187	2	2187	2	9,400.00
20/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6399	6	6399	6	0.00
20/07/2021	R209 On 03-February-22			Bond Future	10.71	70.2565	10.7134	70.2565	0.00
20/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3752	4	3752	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
20/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3686	4	3686	4	0.00
20/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3719	4	3719	4	0.00
20/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2015	2	2015	2	0.00
20/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2035	2	2035	2	0.00
20/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1996	2	1996	2	0.00
20/07/2021	R209 On 05-May-22			Bond Future	10.90	67.9457	10.8980	67.9457	0.00
20/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	4995	5	4995	5	0.00
20/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	4961	5	4961	5	0.00
20/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	4928	5	4928	5	0.00
20/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2167	2	2167	2	0.00
20/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2151	2	2151	2	0.00
20/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2134	2	2134	2	0.00
20/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
20/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
20/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
20/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R210 On 05-August-21			Bond Future	209.20	209.1583	209.1963	209.1583	1,305.00
20/07/2021	R210 On 04-November-21			Bond Future	208.71	208.6662	208.7110	208.6662	1,434.00
20/07/2021	R210 On 03-February-22			Bond Future	211.17	211.1122	211.1668	211.1122	0.00
20/07/2021	R210 On 05-May-22			Bond Future	210.89	210.8202	210.8860	210.8202	0.00
20/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
20/07/2021	R212 On 05-August-21			Bond Future	173.14	173.1417	173.1447	173.1417	2,457.00
20/07/2021	R212 On 04-November-21			Bond Future	175.05	175.0386	175.0469	175.0386	0.00
20/07/2021	R213 On 05-August-21			Bond Future	9.38	88.2625	9.3757	88.2625	9,022.00
20/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7824	8	7824	8	0.00
20/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4172	4	4172	4	0.00
20/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7427	7	7427	7	0.00
20/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	683	1	683	1	0.00
20/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7774	8	7774	8	0.00
20/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7725	8	7725	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
20/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	21	0	21	0	0.00
20/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	884	1	884	1	0.00
20/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 04-November-21			Bond Future	9.57	85.6789	9.5663	85.6789	280.00
20/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8075	8	8075	8	0.00
20/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8031	8	8031	8	0.00
20/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8120	8	8120	8	0.00
20/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	238	0	238	0	0.00
20/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	234	0	234	0	0.00
20/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	231	0	231	0	0.00
20/07/2021	R213 On 03-February-22			Bond Future	9.76	86.6627	9.7636	86.6627	0.00
20/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3895	4	3895	4	0.00
20/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2648	3	2648	3	0.00
20/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1255	1	1255	1	220.00
20/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5439	5	5439	5	0.00
20/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1387	1	1387	1	430.00
20/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4166	4	4166	4	0.00
20/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3829	4	3829	4	0.00
20/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2181	2	2181	2	0.00
20/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3253	3	3253	3	0.00
20/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3223	3	3223	3	0.00
20/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5705	6	5705	6	0.00
20/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3345	3	3345	3	0.00
20/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	537	1	537	1	200.00
20/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3284	3	3284	3	0.00
20/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	715	1	715	1	102.00
20/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3157	3	3157	3	200.00
20/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6805	7	6805	7	0.00
20/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2152	2	2152	2	0.00
20/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2109	2	2109	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
20/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4320	4	4320	4	0.00
20/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	6005	6	6005	6	0.00
20/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1093	1	1093	1	220.00
20/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1171	1	1171	1	430.00
20/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2195	2	2195	2	0.00
20/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2173	2	2173	2	0.00
20/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1821	2	1821	2	200.00
20/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1649	2	1649	2	102.00
20/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2667	3	2667	3	102.00
20/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1785	2	1785	2	220.00
20/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4576	5	4576	5	0.00
20/07/2021	R213 On 05-May-22			Bond Future	9.96	84.1548	9.9602	84.1548	0.00
20/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5171	5	5171	5	0.00
20/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5206	5	5206	5	0.00
20/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5137	5	5137	5	0.00
20/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1769	2	1769	2	0.00
20/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1797	2	1797	2	0.00
20/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1783	2	1783	2	0.00
20/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
20/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
20/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
20/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R214 On 05-August-21			Bond Future	10.78	68.4840	10.7784	68.4840	17,880.00
20/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6643	7	6643	7	0.00
20/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	6692	7	6692	7	0.00
20/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6595	7	6595	7	0.00
20/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	3	0	3	0	0.00
20/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	3	0	3	0	0.00
20/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	3	0	3	0	0.00
20/07/2021	R214 On 04-November-21			Bond Future	10.96	65.9407	10.9570	65.9407	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
20/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8088	8	8088	8	0.00
20/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8046	8	8046	8	0.00
20/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8003	8	8003	8	0.00
20/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	294	0	294	0	0.00
20/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	287	0	287	0	0.00
20/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	291	0	291	0	0.00
20/07/2021	R214 On 03-February-22			Bond Future	11.14	66.6979	11.1408	66.6979	0.00
20/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3625	4	3625	4	0.00
20/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3593	4	3593	4	0.00
20/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3658	4	3658	4	0.00
20/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2239	2	2239	2	0.00
20/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2218	2	2218	2	0.00
20/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2197	2	2197	2	0.00
20/07/2021	R214 On 05-May-22			Bond Future	11.32	64.2065	11.3214	64.2065	0.00
20/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4572	5	4572	5	0.00
20/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4540	5	4540	5	0.00
20/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4605	5	4605	5	0.00
20/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2398	2	2398	2	0.00
20/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2379	2	2379	2	0.00
20/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2360	2	2360	2	0.00
20/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
20/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
20/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
20/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R248 On 05-August-21			Bond Future	10.77	86.5112	10.7683	86.5112	98,939.00
20/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11274	11	11274	11	0.00
20/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11218	11	11218	11	0.00
20/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	9	0	9	0	0.00
20/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	308	0	308	0	0.00
20/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	89	0	89	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
20/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1602	2	1602	2	1,300.00
20/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	513	1	513	1	0.00
20/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3268	3	3268	3	0.00
20/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11331	12	11331	12	0.00
20/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	189	0	189	0	0.00
20/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2328	2	2328	2	0.00
20/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1770	2	1770	2	0.00
20/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	640	1	640	1	0.00
20/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3672	3	3672	3	0.00
20/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	6032	6	6032	6	0.00
20/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	1	0	0.00
20/07/2021	R248 On 04-November-21			Bond Future	10.95	83.0266	10.9460	83.0266	116,011.00
20/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	810	1	810	1	1,200.00
20/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	11991	12	11991	12	0.00
20/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	139	0	139	0	1,200.00
20/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12043	12	12043	12	0.00
20/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12094	12	12094	12	0.00
20/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	234	0	234	0	0.00
20/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	237	0	237	0	0.00
20/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	240	0	240	0	0.00
20/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10886	11	10886	11	0.00
20/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5681	6	5681	6	0.00
20/07/2021	R248 On 03-February-22			Bond Future	11.13	83.9800	11.1293	83.9800	0.00
20/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	4929	5	4929	5	0.00
20/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	4887	5	4887	5	0.00
20/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	4845	5	4845	5	0.00
20/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2487	2	2487	2	0.00
20/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2534	2	2534	2	0.00
20/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2511	2	2511	2	0.00
20/07/2021	R248 On 05-May-22			Bond Future	11.31	80.5578	11.3094	80.5578	0.00
20/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6015	6	6015	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
20/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	5972	6	5972	6	0.00
20/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	5930	6	5930	6	0.00
20/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2793	3	2793	3	0.00
20/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2752	3	2752	3	0.00
20/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2772	3	2772	3	0.00
20/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
20/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
20/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
20/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
20/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
20/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00