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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
21/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	2025 On 05-August-21			Bond Future	153.35	153.5338	153.3495	153.5338	4,073.00
21/07/2021	2025 On 04-November-21			Bond Future	155.03	155.2206	155.0319	155.2206	1,347.00
21/07/2021	2025 On 03-February-22			Bond Future	155.29	155.4771	155.2859	155.4771	0.00
21/07/2021	2025 On 05-May-22			Bond Future	157.16	157.3579	157.1635	157.3579	0.00
21/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
21/07/2021	2029 On 05-August-21			Bond Future	113.53	113.7826	113.5277	113.7826	2,437.00
21/07/2021	2029 On 04-November-21			Bond Future	113.60	113.8640	113.6039	113.8640	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
21/07/2021	2029 On 03-February-22			Bond Future	114.94	115.2037	114.9394	115.2037	0.00
21/07/2021	2029 On 05-May-22			Bond Future	115.14	115.4070	115.1403	115.4070	0.00
21/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
21/07/2021	2030 On 05-August-21			Bond Future	8.97	94.5314	8.9691	94.5314	59,750.00
21/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7786	8	7786	8	0.00
21/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	66	0	66	0	5,000.00
21/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3011	3	3011	3	0.00
21/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4290	4	4290	4	0.00
21/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	737	1	737	1	600.00
21/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7128	7	7128	7	0.00
21/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
21/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7735	8	7735	8	0.00
21/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7685	8	7685	8	0.00
21/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6361	6	6361	6	0.00
21/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	450	0	450	0	479.00
21/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2763	3	2763	3	600.00
21/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15693	16	15693	16	0.00
21/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1411	1	1411	1	0.00
21/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	356	0	356	0	200.00
21/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7508	8	7508	8	0.00
21/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	399	0	399	0	7,500.00
21/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2756	3	2756	3	0.00
21/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
21/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	1	0	1	0	200.00
21/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1429	1	1429	1	0.00
21/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	845	1	845	1	0.00
21/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	104	0	104	0	0.00
21/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	21	0	21	0	479.00
21/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1237	1	1237	1	0.00
21/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	81	0	81	0	0.00
21/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	2	0	2	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
21/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 04-November-21			Bond Future	9.16	95.5467	9.1580	95.5467	74,496.00
21/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1121	1	1121	1	300.00
21/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11506	11	11506	11	0.00
21/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7756	8	7756	8	0.00
21/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4665	5	4665	5	29.00
21/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7665	8	7665	8	0.00
21/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10701	11	10701	11	0.00
21/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2172	2	2172	2	29.00
21/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	392	0	392	0	300.00
21/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7710	8	7710	8	0.00
21/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	258	0	258	0	0.00
21/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	262	0	262	0	0.00
21/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3267	3	3267	3	0.00
21/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	64	0	64	0	300.00
21/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5397	5	5397	5	0.00
21/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1943	2	1943	2	0.00
21/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	254	0	254	0	0.00
21/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	94	0	94	0	29.00
21/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	730	1	730	1	0.00
21/07/2021	2030 On 03-February-22			Bond Future	9.35	92.6436	9.3539	92.6436	0.00
21/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3416	3	3416	3	1,000.00
21/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8100	8	8100	8	0.00
21/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4001	4	4001	4	0.00
21/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2908	3	2908	3	0.00
21/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2936	3	2936	3	0.00
21/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1514	1	1514	1	1,000.00
21/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2685	3	2685	3	0.00
21/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	770	1	770	1	101.00
21/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2965	3	2965	3	0.00
21/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2460	2	2460	2	0.00
21/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2706	3	2706	3	101.00
21/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6029	6	6029	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
21/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4217	4	4217	4	0.00
21/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2484	2	2484	2	0.00
21/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2508	2	2508	2	0.00
21/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1791	2	1791	2	101.00
21/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	633	1	633	1	1,000.00
21/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2132	2	2132	2	0.00
21/07/2021	2030 On 05-May-22			Bond Future	9.56	93.7435	9.5597	93.7435	0.00
21/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1586	2	1586	2	1,800.00
21/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8111	8	8111	8	0.00
21/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2561	2	2561	2	0.00
21/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5040	5	5040	5	0.00
21/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5006	5	5006	5	0.00
21/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	605	1	605	1	1,800.00
21/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4218	4	4218	4	0.00
21/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5074	5	5074	5	0.00
21/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	932	1	932	1	1,073.00
21/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8203	8	8203	8	0.00
21/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1841	2	1841	2	0.00
21/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5075	5	5075	5	0.00
21/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1870	2	1870	2	0.00
21/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1856	2	1856	2	0.00
21/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3635	4	3635	4	1,073.00
21/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6695	7	6695	7	0.00
21/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2260	2	2260	2	1,073.00
21/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	961	1	961	1	1,800.00
21/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
21/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
21/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
21/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 05-August-21			Bond Future	9.71	93.4737	9.7057	93.4737	34,915.00

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21/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9402	9	9402	9	0.00
21/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9350	9	9350	9	0.00
21/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9455	9	9455	9	0.00
21/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 04-November-21			Bond Future	9.90	90.3332	9.9032	90.3332	98,485.00
21/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	828	1	828	1	700.00
21/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15246	15	15246	15	0.00
21/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10096	10	10096	10	0.00
21/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2023	2	2023	2	700.00
21/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10048	10	10048	10	0.00
21/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10000	10	10000	10	0.00
21/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	182	0	182	0	0.00
21/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	187	0	187	0	0.00
21/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	21	0	21	0	700.00
21/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	184	0	184	0	0.00
21/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2459	2	2459	2	0.00
21/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4320	4	4320	4	0.00
21/07/2021	2032 On 03-February-22			Bond Future	10.10	91.3749	10.1043	91.3749	0.00
21/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3772	4	3772	4	0.00
21/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3091	3	3091	3	0.00
21/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	814	1	814	1	97.00
21/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4122	4	4122	4	0.00
21/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	539	1	539	1	198.00
21/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4086	4	4086	4	0.00
21/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1711	2	1711	2	210.00
21/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6053	6	6053	6	0.00
21/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6801	7	6801	7	0.00
21/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4412	4	4412	4	0.00
21/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1622	2	1622	2	400.00
21/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4902	5	4902	5	0.00
21/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2168	2	2168	2	0.00

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21/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4016	4	4016	4	0.00
21/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4051	4	4051	4	0.00
21/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2201	2	2201	2	0.00
21/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2222	2	2222	2	0.00
21/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3885	4	3885	4	198.00
21/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7792	8	7792	8	0.00
21/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1777	2	1777	2	97.00
21/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2160	2	2160	2	198.00
21/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2004	2	2004	2	210.00
21/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2372	2	2372	2	400.00
21/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4712	5	4712	5	0.00
21/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1148	1	1148	1	210.00
21/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1356	1	1356	1	400.00
21/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2180	2	2180	2	0.00
21/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2885	3	2885	3	97.00
21/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6610	7	6610	7	0.00
21/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4560	4	4560	4	0.00
21/07/2021	2032 On 05-May-22			Bond Future	10.31	88.3130	10.3113	88.3130	0.00
21/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5892	6	5892	6	0.00
21/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5817	6	5817	6	0.00
21/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5854	6	5854	6	0.00
21/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1960	2	1960	2	0.00
21/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1975	2	1975	2	0.00
21/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1945	2	1945	2	0.00
21/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
21/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
21/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
21/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2033 On 05-August-21			Bond Future	107.67	108.0947	107.6746	108.0947	2,357.00
21/07/2021	2033 On 04-November-21			Bond Future	107.61	108.0343	107.6079	108.0343	8,477.00

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21/07/2021	2033 On 03-February-22			Bond Future	108.87	109.3053	108.8729	109.3053	0.00
21/07/2021	2033 On 05-May-22			Bond Future	108.92	109.3584	108.9214	109.3584	0.00
21/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
21/07/2021	2037 On 05-August-21			Bond Future	10.65	84.1713	10.6549	84.1713	77,476.00
21/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	9638	10	9638	10	0.00
21/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	9692	10	9692	10	0.00
21/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	9747	10	9747	10	0.00
21/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 04-November-21			Bond Future	10.85	85.0754	10.8495	85.0754	90,937.00
21/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11510	12	11510	12	0.00
21/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11463	12	11463	12	0.00
21/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	8971	9	8971	9	0.00
21/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5093	5	5093	5	600.00
21/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11558	12	11558	12	0.00
21/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	210	0	210	0	0.00
21/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	412	0	412	0	600.00
21/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1138	1	1138	1	0.00
21/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	214	0	214	0	0.00
21/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	206	0	206	0	0.00
21/07/2021	2037 On 03-February-22			Bond Future	11.05	81.8014	11.0510	81.8014	0.00
21/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	4785	5	4785	5	0.00
21/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	4746	5	4746	5	0.00
21/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4707	5	4707	5	0.00
21/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2238	2	2238	2	0.00
21/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2279	2	2279	2	0.00
21/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2258	2	2258	2	0.00
21/07/2021	2037 On 05-May-22			Bond Future	11.26	82.7728	11.2583	82.7728	0.00
21/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	5851	6	5851	6	0.00
21/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	5774	6	5774	6	0.00
21/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	5813	6	5813	6	0.00
21/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2443	2	2443	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
21/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2479	2	2479	2	0.00
21/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2461	2	2461	2	0.00
21/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
21/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
21/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
21/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2038 On 05-August-21			Bond Future	117.81	118.5113	117.8121	118.5113	7,535.00
21/07/2021	2038 On 04-November-21			Bond Future	119.10	119.8133	119.1046	119.8133	4,999.00
21/07/2021	2038 On 03-February-22			Bond Future	118.74	119.4571	118.7403	119.4571	0.00
21/07/2021	2038 On 05-May-22			Bond Future	120.18	120.9023	120.1762	120.9023	0.00
21/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
21/07/2021	2040 On 05-August-21			Bond Future	10.80	86.1216	10.8042	86.1216	46,641.00
21/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	10655	11	10655	11	0.00
21/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5046	5	5046	5	900.00
21/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22079	22	22079	22	0.00
21/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2112	2	2112	2	900.00
21/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	10598	11	10598	11	0.00
21/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	10541	11	10541	11	0.00
21/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	412	0	412	0	0.00
21/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
21/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	1	0	1	0	0.00
21/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	50	0	50	0	0.00
21/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2040 On 04-November-21			Bond Future	10.99	87.0466	10.9948	87.0466	52,796.00
21/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	11873	12	11873	12	0.00
21/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	11771	12	11771	12	0.00
21/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	11822	12	11822	12	0.00
21/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	245	0	245	0	0.00
21/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	248	0	248	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
21/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	242	0	242	0	0.00
21/07/2021	2040 On 03-February-22			Bond Future	11.19	83.5450	11.1921	83.5450	0.00
21/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	4911	5	4911	5	0.00
21/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	4870	5	4870	5	0.00
21/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	4952	5	4952	5	0.00
21/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2419	2	2419	2	0.00
21/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2397	2	2397	2	0.00
21/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2375	2	2375	2	0.00
21/07/2021	2040 On 05-May-22			Bond Future	11.39	84.5372	11.3946	84.5372	0.00
21/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	639	1	639	1	1,200.00
21/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	5995	6	5995	6	0.00
21/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	5954	6	5954	6	0.00
21/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6035	6	6035	6	0.00
21/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1767	2	1767	2	1,200.00
21/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	10898	11	10898	11	0.00
21/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1281	1	1281	1	1,200.00
21/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2771	3	2771	3	0.00
21/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2752	3	2752	3	0.00
21/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7377	7	7377	7	0.00
21/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2792	3	2792	3	0.00
21/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11888	12	11888	12	0.00
21/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
21/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
21/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
21/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2044 On 05-August-21			Bond Future	10.87	82.8182	10.8678	82.8182	48,741.00
21/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	10916	11	10916	11	0.00
21/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	10860	11	10860	11	0.00
21/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	10972	11	10972	11	0.00
21/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	1	0	0.00
21/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	1	0	0.00
21/07/2021	2044 On 04-November-21			Bond Future	11.05	83.7077	11.0504	83.7077	22,653.00
21/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	11542	12	11542	12	0.00
21/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	11492	12	11492	12	0.00
21/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	11592	12	11592	12	0.00
21/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	274	0	274	0	0.00
21/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	280	0	280	0	0.00
21/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	277	0	277	0	0.00
21/07/2021	2044 On 03-February-22			Bond Future	11.24	80.2928	11.2393	80.2928	0.00
21/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	4864	5	4864	5	0.00
21/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	4823	5	4823	5	0.00
21/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	4782	5	4782	5	0.00
21/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2483	2	2483	2	0.00
21/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2461	2	2461	2	0.00
21/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2438	2	2438	2	0.00
21/07/2021	2044 On 05-May-22			Bond Future	11.43	81.2464	11.4328	81.2464	0.00
21/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	5837	6	5837	6	0.00
21/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	5797	6	5797	6	0.00
21/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	5757	6	5757	6	0.00
21/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2743	3	2743	3	0.00
21/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2721	3	2721	3	0.00
21/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2700	3	2700	3	0.00
21/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
21/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
21/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
21/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
21/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
21/07/2021	2046 On 05-August-21			Bond Future	107.18	108.1914	107.1774	108.1914	17,463.00
21/07/2021	2046 On 04-November-21			Bond Future	106.52	107.5438	106.5158	107.5438	7,824.00
21/07/2021	2046 On 03-February-22			Bond Future	107.77	108.8092	107.7682	108.8092	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
21/07/2021	2046 On 05-May-22			Bond Future	107.20	108.2553	107.2034	108.2553	0.00
21/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
21/07/2021	2050 On 05-August-21			Bond Future	108.49	109.6443	108.4930	109.6443	10,116.00
21/07/2021	2050 On 04-November-21			Bond Future	109.68	110.8488	109.6833	110.8488	4,437.00
21/07/2021	2050 On 03-February-22			Bond Future	109.01	110.1915	109.0121	110.1915	0.00
21/07/2021	2050 On 05-May-22			Bond Future	110.33	111.5248	110.3305	111.5248	0.00
21/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
21/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	AL37 On 05-August-21			Index Future	794.16	793.5970	794.1600	793.5970	0.00
21/07/2021	AL37 On 04-November-21			Index Future	802.77	802.2020	802.7670	802.2020	0.00
21/07/2021	AL37 On 03-February-22			Index Future	812.01	811.4390	812.0090	811.4390	0.00
21/07/2021	AL37 On 05-May-22			Index Future	821.63	821.0570	821.6310	821.0570	0.00
21/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
21/07/2021	AL7T On 05-August-21			Index Future	906.58	906.5910	906.5780	906.5910	0.00
21/07/2021	AL7T On 04-November-21			Index Future	916.40	916.4210	916.4030	916.4210	0.00
21/07/2021	AL7T On 03-February-22			Index Future	926.95	926.9730	926.9520	926.9730	0.00
21/07/2021	AL7T On 05-May-22			Index Future	937.94	937.9600	937.9370	937.9600	0.00
21/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
21/07/2021	ALBI On 05-August-21			Index Future	792.84	793.4910	792.8350	793.4910	103.00
21/07/2021	ALBI On 04-November-21			Index Future	801.43	802.0950	801.4280	802.0950	114.00
21/07/2021	ALBI On 03-February-22			Index Future	810.65	811.3300	810.6540	811.3300	0.00
21/07/2021	ALBI On 05-May-22			Index Future	820.26	820.9470	820.2600	820.9470	0.00
21/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
21/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	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
21/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2021	ES33 On 05-August-21			Bond Future	11.33	78.2048	11.3281	78.2048	0.00
21/07/2021	ES33 On 04-November-21			Bond Future	11.57	75.2890	11.5693	75.2890	350.00
21/07/2021	ES33 On 03-February-22			Bond Future	11.82	76.1753	11.8203	76.1753	0.00
21/07/2021	ES33 On 05-May-22			Bond Future	12.07	73.3198	12.0739	73.3198	0.00
21/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
21/07/2021	ES42 On 05-August-21			Bond Future	11.88	76.7656	11.8759	76.7656	0.00
21/07/2021	ES42 On 04-November-21			Bond Future	12.11	73.3513	12.1060	73.3513	4,779.00
21/07/2021	ES42 On 03-February-22			Bond Future	12.34	74.2154	12.3378	74.2154	0.00
21/07/2021	ES42 On 05-May-22			Bond Future	12.58	70.8554	12.5806	70.8554	0.00
21/07/2021	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
21/07/2021	GOVI On 05-August-21			GOVI	783.26	783.8950	783.2600	783.8950	700.00
21/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	641100	65	641100	65	0.00
21/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	641300	65	641300	65	0.00
21/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	641200	65	641200	65	0.00
21/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 04-November-21			GOVI	791.75	792.3950	791.7490	792.3950	284.00
21/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	633290	64	633290	64	0.00
21/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	633390	64	633390	64	0.00
21/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	633490	64	633490	64	0.00
21/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 03-February-22			GOVI	800.86	801.5200	800.8630	801.5200	0.00
21/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	81130	9	81130	9	0.00
21/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	81230	9	81230	9	0.00
21/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	81030	9	81030	9	0.00
21/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 05-May-22			GOVI	810.35	811.0200	810.3540	811.0200	0.00
21/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	221140	23	221140	23	0.00
21/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	221240	23	221240	23	0.00
21/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	221040	23	221040	23	0.00
21/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
21/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
21/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
21/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
21/07/2021	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
21/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
21/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
21/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2021	IGOV On 05-August-21			Index Future	290.27	291.4900	290.2690	291.4900	459.00
21/07/2021	IGOV On 04-November-21			Index Future	293.49	294.7230	293.4870	294.7230	16.00
21/07/2021	IGOV On 03-February-22			Index Future	296.94	298.1890	296.9360	298.1890	0.00
21/07/2021	IGOV On 05-May-22			Index Future	300.53	301.7930	300.5260	301.7930	0.00
21/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
21/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
21/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
21/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
21/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.68	96.3150	3.6830	96.3150	0.00
21/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.2100	3.8100	96.2100	0.00
21/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1750	3.8650	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
21/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.02	96.0200	4.0200	96.0200	0.00
21/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.08	95.9700	4.0800	95.9700	0.00
21/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.24	95.8050	4.2350	95.8050	0.00
21/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.51	95.5400	4.5100	95.5400	0.00
21/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.82	95.1550	4.8150	95.1550	471.00
21/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.03	94.9700	5.0250	94.9700	0.00
21/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.32	94.6500	5.3150	94.6500	0.00
21/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.52	94.4550	5.5150	94.4550	0.00
21/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.69	94.3550	5.6900	94.3550	0.00
21/07/2021	R023 On 05-August-21			Bond Future	5.18	107.1768	5.1799	107.1768	13,521.00
21/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	235	0	235	0	0.00
21/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	224	0	224	0	0.00
21/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	212	0	212	0	0.00
21/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	46	0	46	0	0.00
21/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	42	0	42	0	0.00
21/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	39	0	39	0	0.00
21/07/2021	R023 On 04-November-21			Bond Future	5.34	104.4209	5.3449	104.4209	3,370.00
21/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	39	0	39	0	0.00
21/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	37	0	37	0	0.00
21/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	36	0	36	0	0.00
21/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	605	1	605	1	0.00
21/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	594	1	594	1	0.00
21/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	583	1	583	1	0.00
21/07/2021	R023 On 03-February-22			Bond Future	5.53	105.6244	5.5307	105.6244	0.00
21/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	90	0	90	0	0.00
21/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	88	0	88	0	0.00
21/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	93	0	93	0	0.00
21/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	558	1	558	1	0.00
21/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	574	1	574	1	0.00
21/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	566	1	566	1	0.00
21/07/2021	R023 On 05-May-22			Bond Future	5.76	102.9673	5.7604	102.9673	0.00
21/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	604	1	604	1	0.00
21/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	597	1	597	1	0.00

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21/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	610	1	610	1	0.00
21/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	177	0	177	0	0.00
21/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	180	0	180	0	0.00
21/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	179	0	179	0	0.00
21/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
21/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
21/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
21/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 05-August-21			Bond Future	10.40	93.0347	10.3966	93.0347	79,530.00
21/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	2633	3	2633	3	0.00
21/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	141	0	141	0	100.00
21/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6124	6	6124	6	0.00
21/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	45077	45	45077	45	0.00
21/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	12	0	12	0	100.00
21/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	213	0	213	0	100.00
21/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2681	3	2681	3	0.00
21/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	45310	45	45310	45	0.00
21/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	45194	45	45194	45	0.00
21/07/2021	R035 On 04-November-21			Bond Future	10.60	89.5598	10.5993	89.5598	47,300.00
21/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	4942	5	4942	5	0.00
21/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	17609	18	17609	18	0.00
21/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7562	8	7562	8	0.00
21/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1459	1	1459	1	782.00
21/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11402	11	11402	11	0.00
21/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11353	11	11353	11	0.00
21/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4408	4	4408	4	0.00
21/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2536	2	2536	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
21/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1176	1	1176	1	350.00
21/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1198	1	1198	1	400.00
21/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2603	3	2603	3	400.00
21/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11451	11	11451	11	0.00
21/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	217	0	217	0	0.00
21/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	598	1	598	1	782.00
21/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2471	2	2471	2	0.00
21/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4356	4	4356	4	0.00
21/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2532	2	2532	2	350.00
21/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4401	4	4401	4	0.00
21/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1203	1	1203	1	350.00
21/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1397	1	1397	1	782.00
21/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3878	4	3878	4	0.00
21/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	221	0	221	0	0.00
21/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	17	0	17	0	400.00
21/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	225	0	225	0	0.00
21/07/2021	R035 On 03-February-22			Bond Future	10.81	90.5922	10.8093	90.5922	0.00
21/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4140	4	4140	4	0.00
21/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7592	8	7592	8	0.00
21/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	727	1	727	1	683.00
21/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	4865	5	4865	5	0.00
21/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1407	1	1407	1	280.00
21/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1766	2	1766	2	200.00
21/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	6925	7	6925	7	0.00
21/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4066	4	4066	4	0.00
21/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5474	5	5474	5	0.00
21/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	1985	2	1985	2	1,600.00
21/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5024	5	5024	5	0.00
21/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	4786	5	4786	5	0.00
21/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2813	3	2813	3	0.00
21/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	4826	5	4826	5	0.00
21/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2258	2	2258	2	0.00
21/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2279	2	2279	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
21/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2159	2	2159	2	200.00
21/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5291	5	5291	5	0.00
21/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2657	3	2657	3	1,600.00
21/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4919	5	4919	5	0.00
21/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1959	2	1959	2	683.00
21/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1448	1	1448	1	280.00
21/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3814	4	3814	4	683.00
21/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	8060	8	8060	8	0.00
21/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2238	2	2238	2	0.00
21/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1270	1	1270	1	1,800.00
21/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2705	3	2705	3	280.00
21/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5997	6	5997	6	0.00
21/07/2021	R035 On 05-May-22			Bond Future	11.02	87.1893	11.0171	87.1893	0.00
21/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6080	6	6080	6	0.00
21/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6041	6	6041	6	0.00
21/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6001	6	6001	6	0.00
21/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2400	2	2400	2	0.00
21/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2382	2	2382	2	0.00
21/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2365	2	2365	2	0.00
21/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
21/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
21/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
21/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R186 On 05-August-21			Bond Future	7.46	114.5553	7.4641	114.5553	75,373.00
21/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5324	5	5324	5	0.00
21/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5280	5	5280	5	0.00
21/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5236	5	5236	5	0.00
21/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	1	0	1	0	0.00
21/07/2021	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
21/07/2021	R186 On 04-November-21			Bond Future	7.65	115.7858	7.6544	115.7858	41,572.00
21/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5088	5	5088	5	0.00
21/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2760	3	2760	3	0.00
21/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2698	3	2698	3	0.00
21/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1799	2	1799	2	0.00
21/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2729	3	2729	3	0.00
21/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	758	1	758	1	0.00
21/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	771	1	771	1	0.00
21/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	746	1	746	1	0.00
21/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	235	0	235	0	15,177.00
21/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1284	1	1284	1	15,177.00
21/07/2021	R186 On 03-February-22			Bond Future	7.85	111.8381	7.8506	111.8381	0.00
21/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	968	1	968	1	0.00
21/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	954	1	954	1	0.00
21/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	982	1	982	1	0.00
21/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3347	3	3347	3	0.00
21/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3407	3	3407	3	0.00
21/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3377	3	3377	3	0.00
21/07/2021	R186 On 05-May-22			Bond Future	8.06	113.1656	8.0610	113.1656	0.00
21/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2857	3	2857	3	0.00
21/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2833	3	2833	3	0.00
21/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2881	3	2881	3	0.00
21/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1849	2	1849	2	0.00
21/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1880	2	1880	2	0.00
21/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1864	2	1864	2	0.00
21/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
21/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
21/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
21/07/2021	R197 On 05-August-21			Bond Future	321.86	321.7293	321.8631	321.7293	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
21/07/2021	R197 On 04-November-21			Bond Future	325.39	325.2640	325.3942	325.2640	1,189.00
21/07/2021	R197 On 03-February-22			Bond Future	321.07	320.9413	321.0708	320.9413	0.00
21/07/2021	R197 On 05-May-22			Bond Future	324.95	324.8245	324.9538	324.8245	0.00
21/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
21/07/2021	R202 On 05-August-21			Bond Future	235.80	236.3328	235.8048	236.3328	9,315.00
21/07/2021	R202 On 04-November-21			Bond Future	238.39	238.9292	238.3918	238.9292	3,802.00
21/07/2021	R202 On 03-February-22			Bond Future	236.87	237.4118	236.8661	237.4118	0.00
21/07/2021	R202 On 05-May-22			Bond Future	239.73	240.2838	239.7302	240.2838	0.00
21/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
21/07/2021	R209 On 05-August-21			Bond Future	10.37	71.6663	10.3676	71.6663	26,637.00
21/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7584	8	7584	8	0.00
21/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7536	8	7536	8	0.00
21/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	7633	8	7633	8	0.00
21/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R209 On 04-November-21			Bond Future	10.55	69.2963	10.5472	69.2963	6,851.00
21/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	249	0	249	0	6,000.00
21/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8603	9	8603	9	0.00
21/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	871	1	871	1	0.00
21/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	7826	8	7826	8	0.00
21/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2019	2	2019	2	0.00
21/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	8646	9	8646	9	0.00
21/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8560	9	8560	9	0.00
21/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	253	0	253	0	0.00
21/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	324	0	324	0	9,000.00
21/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	4040	4	4040	4	3,100.00
21/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	256	0	256	0	0.00
21/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	259	0	259	0	0.00
21/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2285	2	2285	2	9,400.00
21/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6497	6	6497	6	0.00
21/07/2021	R209 On 03-February-22			Bond Future	10.73	70.0954	10.7289	70.0954	0.00
21/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3770	4	3770	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
21/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3737	4	3737	4	0.00
21/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3704	4	3704	4	0.00
21/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2138	2	2138	2	0.00
21/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2118	2	2118	2	0.00
21/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2098	2	2098	2	0.00
21/07/2021	R209 On 05-May-22			Bond Future	10.91	67.7861	10.9141	67.7861	0.00
21/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	4901	5	4901	5	0.00
21/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	4867	5	4867	5	0.00
21/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	4834	5	4834	5	0.00
21/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2160	2	2160	2	0.00
21/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2143	2	2143	2	0.00
21/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2126	2	2126	2	0.00
21/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
21/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
21/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
21/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R210 On 05-August-21			Bond Future	209.06	209.1963	209.0586	209.1963	1,305.00
21/07/2021	R210 On 04-November-21			Bond Future	208.57	208.7110	208.5666	208.7110	1,434.00
21/07/2021	R210 On 03-February-22			Bond Future	211.02	211.1668	211.0188	211.1668	0.00
21/07/2021	R210 On 05-May-22			Bond Future	210.74	210.8860	210.7386	210.8860	0.00
21/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
21/07/2021	R212 On 05-August-21			Bond Future	173.16	173.1447	173.1638	173.1447	2,457.00
21/07/2021	R212 On 04-November-21			Bond Future	175.06	175.0469	175.0635	175.0469	0.00
21/07/2021	R213 On 05-August-21			Bond Future	9.36	88.3310	9.3642	88.3310	9,022.00
21/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7888	8	7888	8	0.00
21/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4236	4	4236	4	0.00
21/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7491	7	7491	7	0.00
21/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7839	8	7839	8	0.00
21/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7789	8	7789	8	0.00
21/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	703	1	703	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
21/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	20	0	20	0	0.00
21/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	839	1	839	1	0.00
21/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 04-November-21			Bond Future	9.55	85.7508	9.5546	85.7508	650.00
21/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8151	8	8151	8	0.00
21/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8106	8	8106	8	0.00
21/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8195	8	8195	8	0.00
21/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	249	0	249	0	0.00
21/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	246	0	246	0	0.00
21/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	242	0	242	0	0.00
21/07/2021	R213 On 03-February-22			Bond Future	9.75	86.7392	9.7515	86.7392	0.00
21/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	3984	4	3984	4	0.00
21/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2730	3	2730	3	0.00
21/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1319	1	1319	1	220.00
21/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5528	5	5528	5	0.00
21/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1454	1	1454	1	430.00
21/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4255	4	4255	4	0.00
21/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3918	4	3918	4	0.00
21/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2259	2	2259	2	0.00
21/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3340	3	3340	3	0.00
21/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3310	3	3310	3	0.00
21/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	762	1	762	1	102.00
21/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3433	3	3433	3	0.00
21/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	578	1	578	1	200.00
21/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3371	3	3371	3	0.00
21/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5794	6	5794	6	0.00
21/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1118	1	1118	1	220.00
21/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1197	1	1197	1	430.00
21/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2175	2	2175	2	0.00
21/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2133	2	2133	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
21/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4324	4	4324	4	0.00
21/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5989	6	5989	6	0.00
21/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3172	3	3172	3	200.00
21/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6782	7	6782	7	0.00
21/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2218	2	2218	2	0.00
21/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2197	2	2197	2	0.00
21/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1846	2	1846	2	200.00
21/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1674	2	1674	2	102.00
21/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2685	3	2685	3	102.00
21/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1811	2	1811	2	220.00
21/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4576	5	4576	5	0.00
21/07/2021	R213 On 05-May-22			Bond Future	9.95	84.2365	9.9477	84.2365	0.00
21/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5238	5	5238	5	0.00
21/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5273	5	5273	5	0.00
21/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5204	5	5204	5	0.00
21/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1772	2	1772	2	0.00
21/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1800	2	1800	2	0.00
21/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1786	2	1786	2	0.00
21/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
21/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
21/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
21/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R214 On 05-August-21			Bond Future	10.80	68.2898	10.7975	68.2898	17,880.00
21/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6534	7	6534	7	0.00
21/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	6582	7	6582	7	0.00
21/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6485	7	6485	7	0.00
21/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	4	0	4	0	0.00
21/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	5	0	5	0	0.00
21/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	4	0	4	0	0.00
21/07/2021	R214 On 04-November-21			Bond Future	10.98	65.7464	10.9769	65.7464	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
21/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8008	8	8008	8	0.00
21/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	7966	8	7966	8	0.00
21/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	7924	8	7924	8	0.00
21/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	328	0	328	0	0.00
21/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	320	0	320	0	0.00
21/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	324	0	324	0	0.00
21/07/2021	R214 On 03-February-22			Bond Future	11.16	66.5043	11.1617	66.5043	0.00
21/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3549	4	3549	4	0.00
21/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3517	4	3517	4	0.00
21/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3580	4	3580	4	0.00
21/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2278	2	2278	2	0.00
21/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2256	2	2256	2	0.00
21/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2235	2	2235	2	0.00
21/07/2021	R214 On 05-May-22			Bond Future	11.34	64.0139	11.3432	64.0139	0.00
21/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4530	5	4530	5	0.00
21/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4498	5	4498	5	0.00
21/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4562	5	4562	5	0.00
21/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2472	2	2472	2	0.00
21/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2453	2	2453	2	0.00
21/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2435	2	2435	2	0.00
21/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
21/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
21/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
21/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R248 On 05-August-21			Bond Future	10.80	86.3024	10.8025	86.3024	98,939.00
21/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11023	11	11023	11	0.00
21/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	10966	11	10966	11	0.00
21/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	6	0	6	0	0.00
21/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	246	0	246	0	0.00
21/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	426	1	426	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
21/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	66	0	66	0	1,300.00
21/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1437	2	1437	2	1,300.00
21/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3056	3	3056	3	0.00
21/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11080	11	11080	11	0.00
21/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	229	0	229	0	0.00
21/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1934	2	1934	2	0.00
21/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	727	1	727	1	0.00
21/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2518	2	2518	2	0.00
21/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3900	4	3900	4	0.00
21/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	6282	6	6282	6	0.00
21/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	1	0	0.00
21/07/2021	R248 On 04-November-21			Bond Future	10.98	82.8182	10.9818	82.8182	116,011.00
21/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	790	1	790	1	1,200.00
21/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	11772	12	11772	12	0.00
21/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	139	0	139	0	1,200.00
21/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	11823	12	11823	12	0.00
21/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	11874	12	11874	12	0.00
21/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	270	0	270	0	0.00
21/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	273	0	273	0	0.00
21/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	276	0	276	0	0.00
21/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	11141	11	11141	11	0.00
21/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5917	6	5917	6	0.00
21/07/2021	R248 On 03-February-22			Bond Future	11.17	83.7728	11.1667	83.7728	0.00
21/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	4735	5	4735	5	0.00
21/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	4694	5	4694	5	0.00
21/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	4653	5	4653	5	0.00
21/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2552	2	2552	2	0.00
21/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2603	3	2603	3	0.00
21/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2577	3	2577	3	0.00
21/07/2021	R248 On 05-May-22			Bond Future	11.35	80.3522	11.3484	80.3522	0.00
21/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	5876	6	5876	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
21/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	5835	6	5835	6	0.00
21/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	5793	6	5793	6	0.00
21/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2919	3	2919	3	0.00
21/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2877	3	2877	3	0.00
21/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2898	3	2898	3	0.00
21/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
21/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
21/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
21/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
21/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
21/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00