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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
23/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	2025 On 05-August-21			Bond Future	153.14	152.9616	153.1415	152.9616	4,073.00
23/07/2021	2025 On 04-November-21			Bond Future	154.82	154.6390	154.8200	154.6390	1,679.00
23/07/2021	2025 On 03-February-22			Bond Future	155.07	154.8879	155.0706	154.8879	0.00
23/07/2021	2025 On 05-May-22			Bond Future	156.95	156.7605	156.9451	156.7605	0.00
23/07/2021	2025 On 04-August-22			Bond Future	157.27	157.0818	157.2685	157.0818	50.00
23/07/2021	2029 On 05-August-21			Bond Future	113.02	112.6786	113.0156	112.6786	2,437.00
23/07/2021	2029 On 04-November-21			Bond Future	113.08	112.7448	113.0849	112.7448	2,764.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	2029 On 03-February-22			Bond Future	114.41	114.0699	114.4137	114.0699	0.00
23/07/2021	2029 On 05-May-22			Bond Future	114.61	114.2601	114.6078	114.2601	0.00
23/07/2021	2029 On 04-August-22			Bond Future	116.01	115.6623	116.0142	115.6623	0.00
23/07/2021	2030 On 05-August-21			Bond Future	8.96	94.3822	8.9597	94.3822	36,246.00
23/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7839	8	7839	8	0.00
23/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	53	0	53	0	5,000.00
23/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3043	3	3043	3	0.00
23/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4336	4	4336	4	0.00
23/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7180	7	7180	7	0.00
23/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
23/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	715	1	715	1	600.00
23/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7788	8	7788	8	0.00
23/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7738	7	7738	7	0.00
23/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6413	6	6413	6	0.00
23/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	424	0	424	0	479.00
23/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1407	1	1407	1	0.00
23/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	330	0	330	0	200.00
23/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	2791	3	2791	3	600.00
23/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15746	16	15746	16	0.00
23/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
23/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7455	8	7455	8	0.00
23/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	342	0	342	0	7,500.00
23/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2690	3	2690	3	0.00
23/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
23/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1350	2	1350	2	0.00
23/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	79	0	79	0	0.00
23/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	770	1	770	1	0.00
23/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	14	0	14	0	479.00
23/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1159	1	1159	1	0.00
23/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	60	0	60	0	0.00
23/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	1	0	1	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
23/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2030 On 04-November-21			Bond Future	9.15	95.3940	9.1484	95.3940	95,705.00
23/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1108	0	1108	0	0.00
23/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2510	0	2510	0	0.00
23/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1148	1	1148	1	300.00
23/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11558	11	11558	11	0.00
23/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	7806	8	7806	8	0.00
23/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	4710	5	4710	5	29.00
23/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7716	7	7716	7	0.00
23/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10753	11	10753	11	0.00
23/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2209	2	2209	2	29.00
23/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	407	0	407	0	300.00
23/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	7761	8	7761	8	0.00
23/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	256	0	256	0	0.00
23/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	260	0	260	0	0.00
23/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3241	3	3241	3	0.00
23/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	64	0	64	0	300.00
23/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5359	6	5359	6	0.00
23/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1688	0	1688	0	0.00
23/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1928	2	1928	2	0.00
23/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	252	0	252	0	0.00
23/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	93	0	93	0	29.00
23/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	723	1	723	1	0.00
23/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	3314	0	3314	0	0.00
23/07/2021	2030 On 03-February-22			Bond Future	9.34	92.4879	9.3439	92.4879	0.00
23/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3424	3	3424	3	1,000.00
23/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8112	8	8112	8	0.00
23/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4000	4	4000	4	0.00
23/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	2920	3	2920	3	0.00
23/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	2949	3	2949	3	0.00
23/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1515	1	1515	1	1,000.00
23/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2697	3	2697	3	0.00
23/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	783	1	783	1	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	2978	3	2978	3	0.00
23/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2421	3	2421	3	0.00
23/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2665	3	2665	3	101.00
23/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5989	6	5989	6	0.00
23/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4165	4	4165	4	0.00
23/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2444	3	2444	3	0.00
23/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2468	3	2468	3	0.00
23/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1737	2	1737	2	101.00
23/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	593	1	593	1	1,000.00
23/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2087	2	2087	2	0.00
23/07/2021	2030 On 05-May-22			Bond Future	9.55	93.5852	9.5494	93.5852	0.00
23/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1669	2	1669	2	1,800.00
23/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8197	8	8197	8	0.00
23/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5136	5	5136	5	0.00
23/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2654	2	2654	2	0.00
23/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5102	5	5102	5	0.00
23/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	661	1	661	1	1,800.00
23/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4316	4	4316	4	0.00
23/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5170	5	5170	5	0.00
23/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1003	1	1003	1	1,073.00
23/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8206	8	8206	8	0.00
23/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1884	2	1884	2	0.00
23/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5105	5	5105	5	0.00
23/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1914	2	1914	2	0.00
23/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3676	4	3676	4	1,073.00
23/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6713	7	6713	7	0.00
23/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2306	2	2306	2	1,073.00
23/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1899	2	1899	2	0.00
23/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	994	1	994	1	1,800.00
23/07/2021	2030 On 04-August-22			Bond Future	9.77	90.6598	9.7744	90.6598	0.00
23/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	2912	0	2912	0	0.00
23/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	2889	0	2889	0	0.00
23/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	2936	0	2936	0	0.00

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23/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3995	1	3995	1	0.00
23/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	4048	1	4048	1	0.00
23/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	4022	1	4022	1	0.00
23/07/2021	2032 On 05-August-21			Bond Future	9.74	93.1287	9.7415	93.1287	14,057.00
23/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9184	9	9184	9	0.00
23/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9131	9	9131	9	0.00
23/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9236	9	9236	9	0.00
23/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2032 On 04-November-21			Bond Future	9.94	89.9825	9.9407	89.9825	121,195.00
23/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	783	1	783	1	700.00
23/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15027	15	15027	15	0.00
23/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	9892	10	9892	10	0.00
23/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	1933	2	1933	2	700.00
23/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	9844	10	9844	10	0.00
23/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	9796	10	9796	10	0.00
23/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	200	0	200	0	0.00
23/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	205	0	205	0	0.00
23/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	24	0	24	0	700.00
23/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	202	0	202	0	0.00
23/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2591	3	2591	3	0.00
23/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4497	5	4497	5	0.00
23/07/2021	2032 On 03-February-22			Bond Future	10.14	91.0189	10.1434	91.0189	0.00
23/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	752	1	752	1	97.00
23/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	3942	4	3942	4	0.00
23/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	514	0	514	0	198.00
23/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	3908	4	3908	4	0.00
23/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3607	4	3607	4	0.00
23/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	2947	3	2947	3	0.00
23/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1589	2	1589	2	210.00
23/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	5835	6	5835	6	0.00
23/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	6576	7	6576	7	0.00

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23/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4222	4	4222	4	0.00
23/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1502	2	1502	2	400.00
23/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	4699	5	4699	5	0.00
23/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2039	2	2039	2	0.00
23/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	3874	4	3874	4	0.00
23/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	3840	4	3840	4	0.00
23/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2271	2	2271	2	0.00
23/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2249	2	2249	2	0.00
23/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3981	4	3981	4	198.00
23/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7992	8	7992	8	0.00
23/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1799	2	1799	2	97.00
23/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2206	2	2206	2	198.00
23/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2040	2	2040	2	210.00
23/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2431	3	2431	3	400.00
23/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4817	5	4817	5	0.00
23/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1148	1	1148	1	210.00
23/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1363	1	1363	1	400.00
23/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2966	3	2966	3	97.00
23/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6773	7	6773	7	0.00
23/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2227	2	2227	2	0.00
23/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4663	5	4663	5	0.00
23/07/2021	2032 On 05-May-22			Bond Future	10.35	87.9521	10.3522	87.9521	0.00
23/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	5805	6	5805	6	0.00
23/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	5732	6	5732	6	0.00
23/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	5768	6	5768	6	0.00
23/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2102	2	2102	2	0.00
23/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2118	2	2118	2	0.00
23/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2086	2	2086	2	0.00
23/07/2021	2032 On 04-August-22			Bond Future	10.57	88.9615	10.5730	88.9615	0.00
23/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	2932	0	2932	0	0.00
23/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	2908	0	2908	0	0.00
23/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	2957	0	2957	0	0.00
23/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4952	2	4952	2	0.00

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23/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4920	2	4920	2	0.00
23/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4889	2	4889	2	0.00
23/07/2021	2033 On 05-August-21			Bond Future	106.75	107.0515	106.7529	107.0515	2,357.00
23/07/2021	2033 On 04-November-21			Bond Future	106.68	106.9775	106.6750	106.9775	8,729.00
23/07/2021	2033 On 03-February-22			Bond Future	107.93	108.2347	107.9284	108.2347	0.00
23/07/2021	2033 On 05-May-22			Bond Future	107.97	108.2753	107.9651	108.2753	0.00
23/07/2021	2033 On 04-August-22			Bond Future	109.29	109.6041	109.2899	109.6041	4.00
23/07/2021	2037 On 05-August-21			Bond Future	10.69	83.6026	10.6857	83.6026	57,745.00
23/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	9435	9	9435	9	0.00
23/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	9490	9	9490	9	0.00
23/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	9545	9	9545	9	0.00
23/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2037 On 04-November-21			Bond Future	10.88	84.4988	10.8816	84.4988	111,861.00
23/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	11295	11	11295	11	0.00
23/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	11246	11	11246	11	0.00
23/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	8744	9	8744	9	0.00
23/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	4868	5	4868	5	600.00
23/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	11344	11	11344	11	0.00
23/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	200	0	200	0	0.00
23/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	391	0	391	0	600.00
23/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1119	1	1119	1	0.00
23/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	202	0	202	0	0.00
23/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	197	0	197	0	0.00
23/07/2021	2037 On 03-February-22			Bond Future	11.08	81.2171	11.0844	81.2171	0.00
23/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	4593	4	4593	4	0.00
23/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	4555	4	4555	4	0.00
23/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	4518	4	4518	4	0.00
23/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2253	2	2253	2	0.00
23/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2297	2	2297	2	0.00
23/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2275	2	2275	2	0.00
23/07/2021	2037 On 05-May-22			Bond Future	11.29	82.1809	11.2932	82.1809	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
23/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	5783	6	5783	6	0.00
23/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	5707	5	5707	5	0.00
23/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	5745	5	5745	5	0.00
23/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2585	3	2585	3	0.00
23/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2623	3	2623	3	0.00
23/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2604	3	2604	3	0.00
23/07/2021	2037 On 04-August-22			Bond Future	11.52	78.8670	11.5178	78.8670	0.00
23/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	2653	0	2653	0	0.00
23/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	2605	0	2605	0	0.00
23/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	2629	0	2629	0	0.00
23/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	6409	4	6409	4	0.00
23/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	6331	4	6331	4	0.00
23/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	6370	4	6370	4	0.00
23/07/2021	2038 On 05-August-21			Bond Future	116.63	116.7611	116.6339	116.7611	7,535.00
23/07/2021	2038 On 04-November-21			Bond Future	117.91	118.0415	117.9124	118.0415	4,999.00
23/07/2021	2038 On 03-February-22			Bond Future	117.53	117.6643	117.5333	117.6643	0.00
23/07/2021	2038 On 05-May-22			Bond Future	118.95	119.0870	118.9542	119.0870	0.00
23/07/2021	2038 On 04-August-22			Bond Future	118.61	118.7458	118.6113	118.7458	0.00
23/07/2021	2040 On 05-August-21			Bond Future	10.85	85.3723	10.8501	85.3723	35,140.00
23/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	10333	10	10333	10	0.00
23/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	4710	4	4710	4	900.00
23/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	21758	21	21758	21	0.00
23/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	10219	10	10219	10	0.00
23/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	1786	2	1786	2	900.00
23/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	10276	10	10276	10	0.00
23/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	408	1	408	1	0.00
23/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
23/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	36	0	36	0	0.00
23/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2040 On 04-November-21			Bond Future	11.04	86.2875	11.0427	86.2875	79,067.00
23/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	11564	11	11564	11	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
23/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	11513	11	11513	11	0.00
23/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	11463	11	11463	11	0.00
23/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	266	0	266	0	0.00
23/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	263	0	263	0	0.00
23/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	260	0	260	0	0.00
23/07/2021	2040 On 03-February-22			Bond Future	11.24	82.7761	11.2420	82.7761	0.00
23/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	4736	5	4736	5	0.00
23/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	4696	4	4696	4	0.00
23/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	4776	5	4776	5	0.00
23/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2576	3	2576	3	0.00
23/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2552	3	2552	3	0.00
23/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2529	3	2529	3	0.00
23/07/2021	2040 On 05-May-22			Bond Future	11.45	83.7585	11.4466	83.7585	0.00
23/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	611	1	611	1	1,200.00
23/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	5760	6	5760	6	0.00
23/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	5721	6	5721	6	0.00
23/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	1672	2	1672	2	1,200.00
23/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	10584	10	10584	10	0.00
23/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	5799	6	5799	6	0.00
23/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2850	3	2850	3	0.00
23/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1302	1	1302	1	1,200.00
23/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2871	3	2871	3	0.00
23/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	7616	8	7616	8	0.00
23/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2893	3	2893	3	0.00
23/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	12194	12	12194	12	0.00
23/07/2021	2040 On 04-August-22			Bond Future	11.67	80.2119	11.6666	80.2119	0.00
23/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	2722	0	2722	0	0.00
23/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	2697	0	2697	0	0.00
23/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	2747	0	2747	0	0.00
23/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	6733	4	6733	4	0.00
23/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	6817	4	6817	4	0.00
23/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	6775	4	6775	4	0.00
23/07/2021	2044 On 05-August-21			Bond Future	10.92	81.9860	10.9189	81.9860	47,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	10553	10	10553	10	0.00
23/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	10497	10	10497	10	0.00
23/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	10609	10	10609	10	0.00
23/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
23/07/2021	2044 On 04-November-21			Bond Future	11.10	82.8650	11.1037	82.8650	27,871.00
23/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	11159	11	11159	11	0.00
23/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	11109	11	11109	11	0.00
23/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	11210	11	11210	11	0.00
23/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	258	0	258	0	0.00
23/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	264	0	264	0	0.00
23/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	261	0	261	0	0.00
23/07/2021	2044 On 03-February-22			Bond Future	11.29	79.4393	11.2949	79.4393	0.00
23/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	4667	4	4667	4	0.00
23/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	4627	4	4627	4	0.00
23/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	4588	4	4588	4	0.00
23/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2661	3	2661	3	0.00
23/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2637	3	2637	3	0.00
23/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2613	3	2613	3	0.00
23/07/2021	2044 On 05-May-22			Bond Future	11.49	80.3821	11.4907	80.3821	0.00
23/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	5685	5	5685	5	0.00
23/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	5646	5	5646	5	0.00
23/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	5607	5	5607	5	0.00
23/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2969	3	2969	3	0.00
23/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2946	3	2946	3	0.00
23/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2924	3	2924	3	0.00
23/07/2021	2044 On 04-August-22			Bond Future	11.70	76.9219	11.7008	76.9219	0.00
23/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	2773	0	2773	0	0.00
23/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	2722	0	2722	0	0.00
23/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	2748	0	2748	0	0.00
23/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	6751	4	6751	4	0.00
23/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	6794	4	6794	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
23/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	6708	4	6708	4	0.00
23/07/2021	2046 On 05-August-21			Bond Future	106.33	106.8426	106.3314	106.8426	9,549.00
23/07/2021	2046 On 04-November-21			Bond Future	105.66	106.1767	105.6593	106.1767	15,740.00
23/07/2021	2046 On 03-February-22			Bond Future	106.90	107.4247	106.9010	107.4247	0.00
23/07/2021	2046 On 05-May-22			Bond Future	106.33	106.8557	106.3253	106.8557	0.00
23/07/2021	2046 On 04-August-22			Bond Future	107.63	108.1672	107.6303	108.1672	0.00
23/07/2021	2050 On 05-August-21			Bond Future	106.64	107.1139	106.6421	107.1139	5,724.00
23/07/2021	2050 On 04-November-21			Bond Future	107.81	108.2884	107.8108	108.2884	8,843.00
23/07/2021	2050 On 03-February-22			Bond Future	107.12	107.6005	107.1170	107.6005	0.00
23/07/2021	2050 On 05-May-22			Bond Future	108.41	108.9014	108.4119	108.9014	0.00
23/07/2021	2050 On 04-August-22			Bond Future	107.74	108.2354	107.7398	108.2354	0.00
23/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	AL37 On 05-August-21			Index Future	797.58	794.5590	797.5790	794.5590	0.00
23/07/2021	AL37 On 04-November-21			Index Future	806.22	803.1670	806.2150	803.1670	0.00
23/07/2021	AL37 On 03-February-22			Index Future	815.49	812.4100	815.4910	812.4100	0.00
23/07/2021	AL37 On 05-May-22			Index Future	825.15	822.0360	825.1520	822.0360	0.00
23/07/2021	AL37 On 04-August-22			Index Future	834.98	831.8280	834.9810	831.8280	0.00
23/07/2021	AL7T On 05-August-21			Index Future	906.18	904.3080	906.1820	904.3080	0.00
23/07/2021	AL7T On 04-November-21			Index Future	915.99	914.1040	915.9940	914.1040	0.00
23/07/2021	AL7T On 03-February-22			Index Future	926.53	924.6240	926.5320	924.6240	0.00
23/07/2021	AL7T On 05-May-22			Index Future	937.51	935.5800	937.5090	935.5800	0.00
23/07/2021	AL7T On 04-August-22			Index Future	948.68	946.7250	948.6760	946.7250	0.00
23/07/2021	ALBI On 05-August-21			Index Future	792.40	790.1350	792.3980	790.1350	103.00
23/07/2021	ALBI On 04-November-21			Index Future	800.98	798.6950	800.9770	798.6950	114.00
23/07/2021	ALBI On 03-February-22			Index Future	810.19	807.8870	810.1930	807.8870	0.00
23/07/2021	ALBI On 05-May-22			Index Future	819.79	817.4590	819.7910	817.4590	0.00
23/07/2021	ALBI On 04-August-22			Index Future	829.56	827.1970	829.5560	827.1970	0.00
23/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C025 On 31-January-25			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
23/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2021	ES33 On 05-August-21			Bond Future	11.36	77.7807	11.3580	77.7807	0.00
23/07/2021	ES33 On 04-November-21			Bond Future	11.60	74.8587	11.6005	74.8587	350.00
23/07/2021	ES33 On 03-February-22			Bond Future	11.85	75.7390	11.8530	75.7390	0.00
23/07/2021	ES33 On 05-May-22			Bond Future	12.11	72.8777	12.1081	72.8777	0.00
23/07/2021	ES33 On 04-August-22			Bond Future	12.38	73.7243	12.3781	73.7243	0.00
23/07/2021	ES42 On 05-August-21			Bond Future	11.93	76.1660	11.9261	76.1660	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
23/07/2021	ES42 On 04-November-21			Bond Future	12.16	72.7436	12.1586	72.7436	4,779.00
23/07/2021	ES42 On 03-February-22			Bond Future	12.39	73.5996	12.3928	73.5996	0.00
23/07/2021	ES42 On 05-May-22			Bond Future	12.64	70.2316	12.6382	70.2316	0.00
23/07/2021	ES42 On 04-August-22			Bond Future	12.89	71.0458	12.8904	71.0458	0.00
23/07/2021	GOVI On 05-August-21			GOVI	782.89	780.6580	782.8900	780.6580	481.00
23/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	637400	62	637400	62	0.00
23/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	637500	62	637500	62	0.00
23/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	637600	62	637600	62	0.00
23/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 04-November-21			GOVI	791.37	789.1140	791.3670	789.1140	503.00
23/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	629470	61	629470	61	0.00
23/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	629670	61	629670	61	0.00
23/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	629570	61	629570	61	0.00
23/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 03-February-22			GOVI	800.47	798.1960	800.4720	798.1960	0.00
23/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	77220	5	77220	5	0.00
23/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	77320	5	77320	5	0.00
23/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	77120	5	77120	5	0.00
23/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 05-May-22			GOVI	809.96	807.6540	809.9550	807.6540	0.00
23/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	217150	19	217150	19	0.00
23/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	217250	19	217250	19	0.00
23/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	217050	19	217050	19	0.00
23/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
23/07/2021	GOVI On 04-August-22			GOVI	819.60	817.2740	819.6020	817.2740	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
23/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	3320	0	3320	0	0.00
23/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	3420	0	3420	0	0.00
23/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	3220	0	3220	0	0.00
23/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	2	0	2	0.00
23/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	2	0	2	0.00
23/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	2	0	2	0.00
23/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2021	IGOV On 05-August-21			Index Future	288.56	288.8630	288.5580	288.8630	83.00
23/07/2021	IGOV On 04-November-21			Index Future	291.75	292.0640	291.7540	292.0640	392.00
23/07/2021	IGOV On 03-February-22			Index Future	295.18	295.4960	295.1820	295.4960	0.00
23/07/2021	IGOV On 05-May-22			Index Future	298.75	299.0680	298.7490	299.0680	0.00
23/07/2021	IGOV On 04-August-22			Index Future	302.38	302.6990	302.3760	302.6990	0.00
23/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
23/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
23/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
23/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
23/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.72	96.3150	3.7150	96.3150	0.00
23/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.2450	3.7550	96.2450	30,000.00
23/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.85	96.2900	3.8500	96.2900	0.00
23/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
23/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.02	95.9050	4.0150	95.9050	0.00
23/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.11	96.0400	4.1100	96.0400	0.00
23/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.6200	4.2800	95.6200	0.00
23/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.62	95.2650	4.6150	95.2650	471.00
23/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.85	94.9900	4.8500	94.9900	0.00
23/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.12	94.7500	5.1150	94.7500	0.00
23/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.5250	5.3250	94.5250	0.00
23/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.52	94.3500	5.5150	94.3500	0.00
23/07/2021	R023 On 05-August-21			Bond Future	5.01	107.3365	5.0068	107.3365	6,553.00
23/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	465	0	465	0	0.00
23/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	436	0	436	0	0.00
23/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	450	0	450	0	0.00
23/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	6	0	6	0	0.00
23/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	7	0	7	0	0.00
23/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	6	0	6	0	0.00
23/07/2021	R023 On 04-November-21			Bond Future	5.14	104.5801	5.1380	104.5801	10,684.00
23/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	110	0	110	0	0.00
23/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	105	0	105	0	0.00
23/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	100	0	100	0	0.00
23/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	405	1	405	1	0.00
23/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	397	1	397	1	0.00
23/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	390	1	390	1	0.00
23/07/2021	R023 On 03-February-22			Bond Future	5.27	105.7841	5.2722	105.7841	0.00
23/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	164	0	164	0	0.00
23/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	170	0	170	0	0.00
23/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	175	0	175	0	0.00
23/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	374	0	374	0	0.00
23/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	379	0	379	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
23/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	384	1	384	1	0.00
23/07/2021	R023 On 05-May-22			Bond Future	5.42	103.1281	5.4201	103.1281	0.00
23/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	806	1	806	1	0.00
23/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	799	1	799	1	0.00
23/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	812	1	812	1	0.00
23/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	111	0	111	0	0.00
23/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	113	0	113	0	0.00
23/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	112	0	112	0	0.00
23/07/2021	R023 On 04-August-22			Bond Future	5.69	104.3365	5.6872	104.3365	0.00
23/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	401	0	401	0	0.00
23/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	397	0	397	0	0.00
23/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	405	0	405	0	0.00
23/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	204	0	204	0	0.00
23/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	208	0	208	0	0.00
23/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	206	0	206	0	0.00
23/07/2021	R035 On 05-August-21			Bond Future	10.40	92.5975	10.4021	92.5975	49,039.00
23/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
23/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	106	0	106	0	100.00
23/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	2568	2	2568	2	0.00
23/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
23/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	6084	6	6084	6	0.00
23/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	7	0	7	0	100.00
23/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	45113	45	45113	45	0.00
23/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	184	0	184	0	100.00
23/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2683	3	2683	3	0.00
23/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	45347	46	45347	46	0.00
23/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	45230	46	45230	46	0.00
23/07/2021	R035 On 04-November-21			Bond Future	10.61	89.1160	10.6052	89.1160	80,846.00
23/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	4846	5	4846	5	0.00
23/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	17572	17	17572	17	0.00
23/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	11292	11	11292	11	0.00
23/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	7481	7	7481	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1387	1	1387	1	782.00
23/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	11342	11	11342	11	0.00
23/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2472	2	2472	2	0.00
23/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1103	1	1103	1	350.00
23/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1125	1	1125	1	400.00
23/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	2539	2	2539	2	400.00
23/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4315	4	4315	4	0.00
23/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	11392	11	11392	11	0.00
23/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	196	0	196	0	0.00
23/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1341	2	1341	2	782.00
23/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3843	4	3843	4	0.00
23/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	555	1	555	1	782.00
23/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2444	3	2444	3	0.00
23/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	4321	5	4321	5	0.00
23/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2505	3	2505	3	350.00
23/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4366	5	4366	5	0.00
23/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1144	1	1144	1	350.00
23/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	199	0	199	0	0.00
23/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	201	0	201	0	0.00
23/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	17	0	17	0	400.00
23/07/2021	R035 On 03-February-22			Bond Future	10.82	90.1420	10.8155	90.1420	0.00
23/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4075	4	4075	4	0.00
23/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	7496	7	7496	7	0.00
23/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1339	1	1339	1	280.00
23/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	724	1	724	1	683.00
23/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	4782	5	4782	5	0.00
23/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	1916	2	1916	2	1,600.00
23/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	4939	5	4939	5	0.00
23/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	1695	2	1695	2	200.00
23/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	6830	7	6830	7	0.00
23/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4003	4	4003	4	0.00
23/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	5381	5	5381	5	0.00
23/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	2753	3	2753	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	4744	5	4744	5	0.00
23/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	4706	5	4706	5	0.00
23/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2237	2	2237	2	0.00
23/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2215	2	2215	2	0.00
23/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1905	2	1905	2	683.00
23/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1391	2	1391	2	280.00
23/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2113	2	2113	2	200.00
23/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5258	6	5258	6	0.00
23/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2631	3	2631	3	1,600.00
23/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4889	5	4889	5	0.00
23/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2194	2	2194	2	0.00
23/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3793	4	3793	4	683.00
23/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	8096	8	8096	8	0.00
23/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1213	1	1213	1	1,800.00
23/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2681	3	2681	3	280.00
23/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5968	6	5968	6	0.00
23/07/2021	R035 On 05-May-22			Bond Future	11.02	86.7332	11.0236	86.7332	0.00
23/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6122	6	6122	6	0.00
23/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6083	6	6083	6	0.00
23/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6044	6	6044	6	0.00
23/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2482	3	2482	3	0.00
23/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2464	3	2464	3	0.00
23/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2447	3	2447	3	0.00
23/07/2021	R035 On 04-August-22			Bond Future	11.25	87.7255	11.2456	87.7255	0.00
23/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	2909	0	2909	0	0.00
23/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	2859	0	2859	0	0.00
23/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	2884	0	2884	0	0.00
23/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5995	4	5995	4	0.00
23/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	6032	4	6032	4	0.00
23/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5958	3	5958	3	0.00
23/07/2021	R186 On 05-August-21			Bond Future	7.36	114.7146	7.3589	114.7146	55,927.00
23/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5820	5	5820	5	0.00
23/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5776	5	5776	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5732	5	5732	5	0.00
23/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R186 On 04-November-21			Bond Future	7.54	115.9443	7.5428	115.9443	64,904.00
23/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3116	3	3116	3	0.00
23/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5533	5	5533	5	0.00
23/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3050	3	3050	3	0.00
23/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2085	2	2085	2	0.00
23/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3083	3	3083	3	0.00
23/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	612	1	612	1	0.00
23/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	623	1	623	1	0.00
23/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	180	0	180	0	15,177.00
23/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	601	1	601	1	0.00
23/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1070	1	1070	1	15,177.00
23/07/2021	R186 On 03-February-22			Bond Future	7.73	111.9970	7.7316	111.9970	0.00
23/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1161	1	1161	1	0.00
23/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1145	1	1145	1	0.00
23/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1177	1	1177	1	0.00
23/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3037	3	3037	3	0.00
23/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3092	3	3092	3	0.00
23/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3065	3	3065	3	0.00
23/07/2021	R186 On 05-May-22			Bond Future	7.93	113.3255	7.9339	113.3255	0.00
23/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3210	3	3210	3	0.00
23/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3185	3	3185	3	0.00
23/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3235	3	3235	3	0.00
23/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1692	2	1692	2	0.00
23/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1721	2	1721	2	0.00
23/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1706	2	1706	2	0.00
23/07/2021	R186 On 04-August-22			Bond Future	8.16	109.3579	8.1592	109.3579	0.00
23/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2500	0	2500	0	0.00
23/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2520	0	2520	0	0.00
23/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2540	0	2540	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
23/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2575	0	2575	0	0.00
23/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2593	1	2593	1	0.00
23/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2611	1	2611	1	0.00
23/07/2021	R197 On 05-August-21			Bond Future	321.95	321.9076	321.9522	321.9076	1,029.00
23/07/2021	R197 On 04-November-21			Bond Future	325.48	325.4376	325.4810	325.4376	1,267.00
23/07/2021	R197 On 03-February-22			Bond Future	321.16	321.1137	321.1566	321.1137	0.00
23/07/2021	R197 On 05-May-22			Bond Future	325.04	324.9967	325.0395	324.9967	0.00
23/07/2021	R197 On 04-August-22			Bond Future	320.71	320.6697	320.7129	320.6697	0.00
23/07/2021	R202 On 05-August-21			Bond Future	234.74	234.6954	234.7444	234.6954	3,560.00
23/07/2021	R202 On 04-November-21			Bond Future	237.32	237.2690	237.3174	237.2690	9,704.00
23/07/2021	R202 On 03-February-22			Bond Future	235.78	235.7291	235.7776	235.7291	0.00
23/07/2021	R202 On 05-May-22			Bond Future	238.63	238.5793	238.6278	238.5793	0.00
23/07/2021	R202 On 04-August-22			Bond Future	237.14	237.0903	237.1392	237.0903	0.00
23/07/2021	R209 On 05-August-21			Bond Future	10.40	71.1939	10.3987	71.1939	19,802.00
23/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	7405	7	7405	7	0.00
23/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	7356	7	7356	7	0.00
23/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	7454	7	7454	7	0.00
23/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R209 On 04-November-21			Bond Future	10.58	68.8173	10.5796	68.8173	24,538.00
23/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	229	0	229	0	6,000.00
23/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	8436	8	8436	8	0.00
23/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	826	1	826	1	0.00
23/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	7663	7	7663	7	0.00
23/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	1940	2	1940	2	0.00
23/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	8479	8	8479	8	0.00
23/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	8393	8	8393	8	0.00
23/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	266	0	266	0	0.00
23/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	342	0	342	0	9,000.00
23/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	4177	4	4177	4	3,100.00
23/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	270	0	270	0	0.00
23/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	273	0	273	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
23/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2386	2	2386	2	9,400.00
23/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	6658	7	6658	7	0.00
23/07/2021	R209 On 03-February-22			Bond Future	10.76	69.6099	10.7625	69.6099	0.00
23/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	3678	4	3678	4	0.00
23/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	3646	3	3646	3	0.00
23/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	3613	3	3613	3	0.00
23/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2230	2	2230	2	0.00
23/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2210	2	2210	2	0.00
23/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2190	2	2190	2	0.00
23/07/2021	R209 On 05-May-22			Bond Future	10.95	67.2944	10.9490	67.2944	0.00
23/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	4843	5	4843	5	0.00
23/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	4810	5	4810	5	0.00
23/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	4777	5	4777	5	0.00
23/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2289	2	2289	2	0.00
23/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2271	2	2271	2	0.00
23/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2254	2	2254	2	0.00
23/07/2021	R209 On 04-August-22			Bond Future	11.14	68.0646	11.1439	68.0646	0.00
23/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2317	0	2317	0	0.00
23/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2360	0	2360	0	0.00
23/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2338	0	2338	0	0.00
23/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	5353	3	5353	3	0.00
23/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	5387	3	5387	3	0.00
23/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	5319	3	5319	3	0.00
23/07/2021	R210 On 05-August-21			Bond Future	208.51	208.7195	208.5067	208.7195	1,305.00
23/07/2021	R210 On 04-November-21			Bond Future	208.01	208.2226	208.0065	208.2226	1,486.00
23/07/2021	R210 On 03-February-22			Bond Future	210.45	210.6702	210.4508	210.6702	0.00
23/07/2021	R210 On 05-May-22			Bond Future	210.16	210.3854	210.1630	210.3854	0.00
23/07/2021	R210 On 04-August-22			Bond Future	212.74	212.9674	212.7420	212.9674	0.00
23/07/2021	R212 On 05-August-21			Bond Future	173.15	173.1147	173.1495	173.1147	2,437.00
23/07/2021	R212 On 04-November-21			Bond Future	175.05	175.0130	175.0474	175.0130	415.00
23/07/2021	R213 On 05-August-21			Bond Future	9.36	88.1817	9.3600	88.1817	1,769.00
23/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	7912	8	7912	8	0.00
23/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7515	7	7515	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4253	4	4253	4	0.00
23/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	667	1	667	1	0.00
23/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	7863	8	7863	8	0.00
23/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	7813	8	7813	8	0.00
23/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	14	0	14	0	0.00
23/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	779	1	779	1	0.00
23/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R213 On 04-November-21			Bond Future	9.55	85.5980	9.5503	85.5980	8,897.00
23/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8176	8	8176	8	0.00
23/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8132	8	8132	8	0.00
23/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8221	8	8221	8	0.00
23/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	252	0	252	0	0.00
23/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	248	0	248	0	0.00
23/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	244	0	244	0	0.00
23/07/2021	R213 On 03-February-22			Bond Future	9.75	86.5835	9.7472	86.5835	0.00
23/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4019	4	4019	4	0.00
23/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1347	1	1347	1	220.00
23/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5562	5	5562	5	0.00
23/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1483	1	1483	1	430.00
23/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4290	4	4290	4	0.00
23/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	2766	3	2766	3	0.00
23/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	3952	4	3952	4	0.00
23/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3345	3	3345	3	0.00
23/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2292	2	2292	2	0.00
23/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3375	3	3375	3	0.00
23/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	5827	6	5827	6	0.00
23/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	784	1	784	1	102.00
23/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3467	3	3467	3	0.00
23/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	596	1	596	1	200.00
23/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3406	3	3406	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2187	2	2187	2	0.00
23/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2145	2	2145	2	430.00
23/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4329	4	4329	4	0.00
23/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5988	6	5988	6	0.00
23/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3182	3	3182	3	200.00
23/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6777	7	6777	7	0.00
23/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1128	1	1128	1	220.00
23/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1207	1	1207	1	430.00
23/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2208	2	2208	2	0.00
23/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2230	2	2230	2	0.00
23/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1858	2	1858	2	200.00
23/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2698	3	2698	3	102.00
23/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1686	2	1686	2	102.00
23/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1822	2	1822	2	220.00
23/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4580	5	4580	5	0.00
23/07/2021	R213 On 05-May-22			Bond Future	9.94	84.0783	9.9432	84.0783	0.00
23/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5309	5	5309	5	0.00
23/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5344	5	5344	5	0.00
23/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5275	5	5275	5	0.00
23/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1820	2	1820	2	0.00
23/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1848	2	1848	2	0.00
23/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1834	2	1834	2	0.00
23/07/2021	R213 On 04-August-22			Bond Future	10.15	85.0450	10.1540	85.0450	0.00
23/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	2867	0	2867	0	0.00
23/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	2844	0	2844	0	0.00
23/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	2820	0	2820	0	0.00
23/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	4141	2	4141	2	0.00
23/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	4196	2	4196	2	0.00
23/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	4169	2	4169	2	0.00
23/07/2021	R214 On 05-August-21			Bond Future	10.85	67.6967	10.8488	67.6967	11,421.00
23/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	6235	6	6235	6	0.00
23/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	6284	6	6284	6	0.00
23/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	6186	6	6186	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
23/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	2	0	2	0	0.00
23/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	2	0	2	0	0.00
23/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	2	0	2	0	0.00
23/07/2021	R214 On 04-November-21			Bond Future	11.03	65.1456	11.0302	65.1456	16,635.00
23/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	7737	8	7737	8	0.00
23/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	7695	8	7695	8	0.00
23/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	7653	7	7653	7	0.00
23/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	358	0	358	0	0.00
23/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	349	0	349	0	0.00
23/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	354	0	354	0	0.00
23/07/2021	R214 On 03-February-22			Bond Future	11.22	65.8956	11.2171	65.8956	0.00
23/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3399	3	3399	3	0.00
23/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3368	3	3368	3	0.00
23/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3429	3	3429	3	0.00
23/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2434	2	2434	2	0.00
23/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2411	2	2411	2	0.00
23/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2388	2	2388	2	0.00
23/07/2021	R214 On 05-May-22			Bond Future	11.40	63.3976	11.4007	63.3976	0.00
23/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4338	4	4338	4	0.00
23/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4308	4	4308	4	0.00
23/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4369	4	4369	4	0.00
23/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2591	3	2591	3	0.00
23/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2570	3	2570	3	0.00
23/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2550	3	2550	3	0.00
23/07/2021	R214 On 04-August-22			Bond Future	11.59	64.1218	11.5950	64.1218	0.00
23/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2237	0	2237	0	0.00
23/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2217	0	2217	0	0.00
23/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2259	0	2259	0	0.00
23/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	5565	4	5565	4	0.00
23/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	5600	4	5600	4	0.00
23/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	5530	3	5530	3	0.00
23/07/2021	R248 On 05-August-21			Bond Future	10.85	85.4420	10.8538	85.4420	94,265.00
23/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	10647	10	10647	10	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
23/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	10591	10	10591	10	0.00
23/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	2	0	2	0	0.00
23/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	131	0	131	0	0.00
23/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	10704	10	10704	10	0.00
23/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1114	1	1114	1	1,300.00
23/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	2657	3	2657	3	0.00
23/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	29	0	29	0	1,300.00
23/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	258	0	258	0	0.00
23/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	779	1	779	1	0.00
23/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	2777	3	2777	3	0.00
23/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	2141	2	2141	2	0.00
23/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	205	0	205	0	0.00
23/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	4238	4	4238	4	0.00
23/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	6651	7	6651	7	0.00
23/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
23/07/2021	R248 On 04-November-21			Bond Future	11.04	81.9467	11.0352	81.9467	127,694.00
23/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	546	0	546	0	0.00
23/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	703	1	703	1	1,200.00
23/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	11404	11	11404	11	0.00
23/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	105	0	105	0	1,200.00
23/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	11455	11	11455	11	0.00
23/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	1904	0	1904	0	0.00
23/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	11506	11	11506	11	0.00
23/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	281	0	281	0	0.00
23/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	6852	0	6852	0	0.00
23/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	3597	0	3597	0	0.00
23/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	285	0	285	0	0.00
23/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	288	0	288	0	0.00
23/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	11487	12	11487	12	0.00
23/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	6209	6	6209	6	0.00
23/07/2021	R248 On 03-February-22			Bond Future	11.22	82.8903	11.2225	82.8903	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
23/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	4532	4	4532	4	0.00
23/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	4493	4	4493	4	0.00
23/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	4453	4	4453	4	0.00
23/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2734	3	2734	3	0.00
23/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2787	3	2787	3	0.00
23/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2760	3	2760	3	0.00
23/07/2021	R248 On 05-May-22			Bond Future	11.41	79.4586	11.4065	79.4586	0.00
23/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	5612	5	5612	5	0.00
23/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	5573	5	5573	5	0.00
23/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	5533	5	5533	5	0.00
23/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	3048	3	3048	3	0.00
23/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	3002	3	3002	3	0.00
23/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	3025	3	3025	3	0.00
23/07/2021	R248 On 04-August-22			Bond Future	11.60	80.3664	11.6017	80.3664	0.00
23/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	2759	0	2759	0	0.00
23/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	2707	0	2707	0	0.00
23/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	2733	0	2733	0	0.00
23/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	6878	4	6878	4	0.00
23/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	6923	4	6923	4	0.00
23/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	6833	4	6833	4	0.00