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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
27/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	2025 On 05-August-21			Bond Future	153.19	153.1667	153.1905	153.1667	3,723.00
27/07/2021	2025 On 04-November-21			Bond Future	154.86	154.8447	154.8637	154.8447	4,786.00
27/07/2021	2025 On 03-February-22			Bond Future	155.11	155.0950	155.1116	155.0950	0.00
27/07/2021	2025 On 05-May-22			Bond Future	156.98	156.9695	156.9837	156.9695	0.00
27/07/2021	2025 On 04-August-22			Bond Future	157.32	157.2931	157.3179	157.2931	0.00
27/07/2021	2029 On 05-August-21			Bond Future	113.14	113.1951	113.1364	113.1951	2,127.00
27/07/2021	2029 On 04-November-21			Bond Future	113.20	113.2658	113.2027	113.2658	2,964.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2029 On 03-February-22			Bond Future	114.53	114.5963	114.5305	114.5963	0.00
27/07/2021	2029 On 05-May-22			Bond Future	114.72	114.7925	114.7240	114.7925	0.00
27/07/2021	2029 On 04-August-22			Bond Future	116.14	116.2010	116.1393	116.2010	0.00
27/07/2021	2030 On 05-August-21			Bond Future	8.88	95.1171	8.8801	95.1171	32,665.00
27/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8289	8	8289	8	0.00
27/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	45	0	45	0	5,000.00
27/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3445	3	3445	3	0.00
27/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4774	5	4774	5	0.00
27/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	837	1	837	1	600.00
27/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7630	8	7630	8	0.00
27/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
27/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8238	8	8238	8	0.00
27/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	8188	8	8188	8	0.00
27/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6863	7	6863	7	0.00
27/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	480	1	480	1	479.00
27/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3180	3	3180	3	600.00
27/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16196	16	16196	16	0.00
27/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1659	2	1659	2	0.00
27/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	366	0	366	0	200.00
27/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7005	7	7005	7	0.00
27/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	144	0	144	0	7,500.00
27/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2232	2	2232	2	0.00
27/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
27/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
27/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	935	1	935	1	0.00
27/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	441	0	441	0	0.00
27/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	18	0	18	0	0.00
27/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	1	0	1	0	479.00
27/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	764	1	764	1	0.00
27/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	12	0	12	0	0.00
27/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	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
27/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2030 On 04-November-21			Bond Future	9.07	96.1358	9.0659	96.1358	97,436.00
27/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1233	1	1233	1	3,250.00
27/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2737	3	2737	3	0.00
27/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1276	1	1276	1	300.00
27/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11992	12	11992	12	0.00
27/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8203	8	8203	8	0.00
27/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5037	5	5037	5	29.00
27/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8112	8	8112	8	0.00
27/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	461	0	461	0	300.00
27/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2905	3	2905	3	0.00
27/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11181	11	11181	11	0.00
27/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2417	2	2417	2	29.00
27/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8158	8	8158	8	0.00
27/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	201	0	201	0	0.00
27/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	204	0	204	0	0.00
27/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	4962	5	4962	5	0.00
27/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1362	1	1362	1	9,100.00
27/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	2918	3	2918	3	0.00
27/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	47	0	47	0	300.00
27/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1464	1	1464	1	0.00
27/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1685	2	1685	2	0.00
27/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	198	0	198	0	0.00
27/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	70	0	70	0	29.00
27/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	599	1	599	1	0.00
27/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	2987	3	2987	3	0.00
27/07/2021	2030 On 03-February-22			Bond Future	9.26	93.2376	9.2579	93.2376	0.00
27/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3672	4	3672	4	1,000.00
27/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8487	9	8487	9	0.00
27/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4272	4	4272	4	0.00
27/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3145	3	3145	3	0.00
27/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3175	3	3175	3	0.00
27/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1657	2	1657	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2911	3	2911	3	0.00
27/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	868	1	868	1	101.00
27/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3205	3	3205	3	0.00
27/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2193	2	2193	2	0.00
27/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2424	2	2424	2	101.00
27/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5620	6	5620	6	0.00
27/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3853	4	3853	4	0.00
27/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2216	2	2216	2	0.00
27/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2238	2	2238	2	0.00
27/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1555	2	1555	2	101.00
27/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	513	1	513	1	1,000.00
27/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1880	2	1880	2	0.00
27/07/2021	2030 On 05-May-22			Bond Future	9.46	94.3434	9.4596	94.3434	0.00
27/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1811	2	1811	2	1,800.00
27/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8555	9	8555	9	0.00
27/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5427	5	5427	5	0.00
27/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2850	3	2850	3	0.00
27/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5392	5	5392	5	0.00
27/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1100	1	1100	1	1,073.00
27/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	729	1	729	1	1,800.00
27/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4582	5	4582	5	0.00
27/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5462	6	5462	6	0.00
27/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1718	2	1718	2	0.00
27/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7816	8	7816	8	0.00
27/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4789	5	4789	5	0.00
27/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1745	2	1745	2	0.00
27/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3414	3	3414	3	1,073.00
27/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6352	6	6352	6	0.00
27/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2113	2	2113	2	1,073.00
27/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1732	2	1732	2	0.00
27/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	894	1	894	1	1,800.00
27/07/2021	2030 On 04-August-22			Bond Future	9.68	91.4273	9.6789	91.4273	0.00
27/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	3119	3	3119	3	0.00

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27/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	3095	3	3095	3	0.00
27/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3143	3	3143	3	0.00
27/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3733	4	3733	4	0.00
27/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3784	4	3784	4	0.00
27/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3758	4	3758	4	0.00
27/07/2021	2032 On 05-August-21			Bond Future	9.63	93.8647	9.6265	93.8647	11,384.00
27/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9889	10	9889	10	0.00
27/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9836	10	9836	10	0.00
27/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9941	10	9941	10	0.00
27/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 04-November-21			Bond Future	9.82	90.7254	9.8215	90.7254	122,910.00
27/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	943	1	943	1	700.00
27/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15727	16	15727	16	0.00
27/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10545	10	10545	10	0.00
27/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2237	2	2237	2	700.00
27/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10497	10	10497	10	0.00
27/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10448	10	10448	10	0.00
27/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	144	0	144	0	0.00
27/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	149	0	149	0	0.00
27/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	15	0	15	0	700.00
27/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	146	0	146	0	0.00
27/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2186	2	2186	2	0.00
27/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	3948	4	3948	4	0.00
27/07/2021	2032 On 03-February-22			Bond Future	10.02	91.7698	10.0195	91.7698	0.00
27/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1824	2	1824	2	210.00
27/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6343	6	6343	6	0.00
27/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4004	4	4004	4	0.00
27/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3298	3	3298	3	0.00
27/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	888	1	888	1	97.00
27/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4360	4	4360	4	0.00
27/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	614	1	614	1	198.00

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27/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4324	4	4324	4	0.00
27/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4656	5	4656	5	0.00
27/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7111	7	7111	7	0.00
27/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2316	2	2316	2	0.00
27/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1728	2	1728	2	400.00
27/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5157	5	5157	5	0.00
27/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4252	4	4252	4	0.00
27/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4288	4	4288	4	0.00
27/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	1948	2	1948	2	0.00
27/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	1968	2	1968	2	0.00
27/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1542	2	1542	2	97.00
27/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1908	2	1908	2	198.00
27/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3543	4	3543	4	198.00
27/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7376	7	7376	7	0.00
27/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	968	1	968	1	210.00
27/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1758	2	1758	2	210.00
27/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2113	2	2113	2	400.00
27/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4328	4	4328	4	0.00
27/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1928	2	1928	2	0.00
27/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2603	3	2603	3	97.00
27/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6194	6	6194	6	0.00
27/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1156	1	1156	1	400.00
27/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4183	4	4183	4	0.00
27/07/2021	2032 On 05-May-22			Bond Future	10.22	88.7115	10.2232	88.7115	0.00
27/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6281	6	6281	6	0.00
27/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6205	6	6205	6	0.00
27/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6243	6	6243	6	0.00
27/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1854	2	1854	2	0.00
27/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1869	2	1869	2	0.00
27/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1840	2	1840	2	0.00
27/07/2021	2032 On 04-August-22			Bond Future	10.44	89.7301	10.4372	89.7301	0.00
27/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3247	3	3247	3	0.00
27/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3221	3	3221	3	0.00

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27/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3273	3	3273	3	0.00
27/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4528	5	4528	5	0.00
27/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4498	5	4498	5	0.00
27/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4469	5	4469	5	0.00
27/07/2021	2033 On 05-August-21			Bond Future	107.12	107.0961	107.1176	107.0961	2,137.00
27/07/2021	2033 On 04-November-21			Bond Future	107.04	107.0215	107.0396	107.0215	8,979.00
27/07/2021	2033 On 03-February-22			Bond Future	108.30	108.2786	108.2951	108.2786	0.00
27/07/2021	2033 On 05-May-22			Bond Future	108.33	108.3193	108.3342	108.3193	0.00
27/07/2021	2033 On 04-August-22			Bond Future	109.67	109.6484	109.6707	109.6484	0.00
27/07/2021	2037 On 05-August-21			Bond Future	10.48	84.8596	10.4803	84.8596	57,745.00
27/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10798	10	10798	10	0.00
27/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10853	10	10853	10	0.00
27/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10908	11	10908	11	0.00
27/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 04-November-21			Bond Future	10.67	85.7684	10.6688	85.7684	118,896.00
27/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12590	12	12590	12	0.00
27/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12540	12	12540	12	0.00
27/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9973	10	9973	10	0.00
27/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5883	6	5883	6	600.00
27/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12639	12	12639	12	0.00
27/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	120	0	120	0	0.00
27/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	245	0	245	0	600.00
27/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	759	1	759	1	0.00
27/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	122	0	122	0	0.00
27/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	118	0	118	0	0.00
27/07/2021	2037 On 03-February-22			Bond Future	10.86	82.5008	10.8634	82.5008	0.00
27/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5480	5	5480	5	0.00
27/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5439	5	5439	5	0.00
27/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5398	5	5398	5	0.00
27/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1753	2	1753	2	0.00
27/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1789	2	1789	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
27/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1771	2	1771	2	0.00
27/07/2021	2037 On 05-May-22			Bond Future	11.06	83.4795	11.0634	83.4795	0.00
27/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6703	6	6703	6	0.00
27/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6622	6	6622	6	0.00
27/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6662	6	6662	6	0.00
27/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2102	2	2102	2	0.00
27/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2134	2	2134	2	0.00
27/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2118	2	2118	2	0.00
27/07/2021	2037 On 04-August-22			Bond Future	11.28	80.1812	11.2773	80.1812	0.00
27/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3224	3	3224	3	0.00
27/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3170	3	3170	3	0.00
27/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3197	3	3197	3	0.00
27/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	5548	6	5548	6	0.00
27/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	5477	6	5477	6	0.00
27/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	5512	6	5512	6	0.00
27/07/2021	2038 On 05-August-21			Bond Future	116.68	116.6596	116.6843	116.6596	6,475.00
27/07/2021	2038 On 04-November-21			Bond Future	117.96	117.9376	117.9586	117.9376	7,564.00
27/07/2021	2038 On 03-February-22			Bond Future	117.58	117.5585	117.5778	117.5585	0.00
27/07/2021	2038 On 05-May-22			Bond Future	119.00	118.9794	118.9969	118.9794	0.00
27/07/2021	2038 On 04-August-22			Bond Future	118.66	118.6367	118.6624	118.6367	0.00
27/07/2021	2040 On 05-August-21			Bond Future	10.62	86.7840	10.6247	86.7840	31,321.00
27/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11930	11	11930	11	0.00
27/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6273	6	6273	6	900.00
27/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23355	23	23355	23	0.00
27/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11873	11	11873	11	0.00
27/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11816	11	11816	11	0.00
27/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3033	3	3033	3	900.00
27/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	58	0	58	0	0.00
27/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
27/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	1	0	1	0	0.00
27/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2040 On 04-November-21			Bond Future	10.81	87.7134	10.8090	87.7134	82,886.00
27/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13069	13	13069	13	0.00
27/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13017	13	13017	13	0.00
27/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12965	13	12965	13	0.00
27/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	157	0	157	0	0.00
27/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	155	0	155	0	0.00
27/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	153	0	153	0	0.00
27/07/2021	2040 On 03-February-22			Bond Future	11.00	84.2179	10.9992	84.2179	0.00
27/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5763	5	5763	5	0.00
27/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5719	5	5719	5	0.00
27/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5808	6	5808	6	0.00
27/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	1971	2	1971	2	0.00
27/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	1952	2	1952	2	0.00
27/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1933	2	1933	2	0.00
27/07/2021	2040 On 05-May-22			Bond Future	11.19	85.2170	11.1941	85.2170	0.00
27/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	849	1	849	1	1,200.00
27/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6822	7	6822	7	0.00
27/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6779	6	6779	6	0.00
27/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2179	2	2179	2	1,200.00
27/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11933	12	11933	12	0.00
27/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6864	7	6864	7	0.00
27/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2270	2	2270	2	0.00
27/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1005	1	1005	1	1,200.00
27/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2288	2	2288	2	0.00
27/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6478	7	6478	7	0.00
27/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2306	2	2306	2	0.00
27/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10787	11	10787	11	0.00
27/07/2021	2040 On 04-August-22			Bond Future	11.40	81.6879	11.4023	81.6879	0.00
27/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3390	3	3390	3	0.00
27/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3361	3	3361	3	0.00
27/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3419	3	3419	3	0.00
27/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	5733	6	5733	6	0.00
27/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	5810	6	5810	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
27/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	5772	6	5772	6	0.00
27/07/2021	2044 On 05-August-21			Bond Future	10.68	83.4132	10.6836	83.4132	27,494.00
27/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12241	12	12241	12	0.00
27/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12186	12	12186	12	0.00
27/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12297	12	12297	12	0.00
27/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 04-November-21			Bond Future	10.86	84.3065	10.8598	84.3065	49,207.00
27/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12750	12	12750	12	0.00
27/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12698	12	12698	12	0.00
27/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12802	12	12802	12	0.00
27/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	147	0	147	0	0.00
27/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	151	0	151	0	0.00
27/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	149	0	149	0	0.00
27/07/2021	2044 On 03-February-22			Bond Future	11.04	80.8969	11.0413	80.8969	0.00
27/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5750	5	5750	5	0.00
27/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5706	5	5706	5	0.00
27/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5661	5	5661	5	0.00
27/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2013	2	2013	2	0.00
27/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	1994	2	1994	2	0.00
27/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	1974	2	1974	2	0.00
27/07/2021	2044 On 05-May-22			Bond Future	11.23	81.8567	11.2270	81.8567	0.00
27/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6806	6	6806	6	0.00
27/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6763	6	6763	6	0.00
27/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6721	6	6721	6	0.00
27/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2342	3	2342	3	0.00
27/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2323	2	2323	2	0.00
27/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2305	2	2305	2	0.00
27/07/2021	2044 On 04-August-22			Bond Future	11.42	78.4141	11.4249	78.4141	0.00
27/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3493	3	3493	3	0.00
27/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3464	3	3464	3	0.00
27/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3434	3	3434	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
27/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	5739	6	5739	6	0.00
27/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5701	6	5701	6	0.00
27/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5662	6	5662	6	0.00
27/07/2021	2046 On 05-August-21			Bond Future	105.49	105.4715	105.4937	105.4715	7,557.00
27/07/2021	2046 On 04-November-21			Bond Future	104.81	104.7894	104.8084	104.7894	18,100.00
27/07/2021	2046 On 03-February-22			Bond Future	106.04	106.0205	106.0379	106.0205	0.00
27/07/2021	2046 On 05-May-22			Bond Future	105.45	105.4340	105.4500	105.4340	0.00
27/07/2021	2046 On 04-August-22			Bond Future	106.75	106.7279	106.7511	106.7279	0.00
27/07/2021	2050 On 05-August-21			Bond Future	107.18	107.1606	107.1830	107.1606	5,724.00
27/07/2021	2050 On 04-November-21			Bond Future	108.35	108.3345	108.3537	108.3345	9,927.00
27/07/2021	2050 On 03-February-22			Bond Future	107.66	107.6463	107.6640	107.6463	0.00
27/07/2021	2050 On 05-May-22			Bond Future	108.96	108.9477	108.9636	108.9477	0.00
27/07/2021	2050 On 04-August-22			Bond Future	108.31	108.2819	108.3054	108.2819	0.00
27/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	AL37 On 05-August-21			Index Future	798.32	799.4070	798.3230	799.4070	0.00
27/07/2021	AL37 On 04-November-21			Index Future	806.93	808.0510	806.9260	808.0510	0.00
27/07/2021	AL37 On 03-February-22			Index Future	816.19	817.3400	816.1890	817.3400	0.00
27/07/2021	AL37 On 05-May-22			Index Future	825.84	827.0180	825.8400	827.0180	0.00
27/07/2021	AL37 On 04-August-22			Index Future	835.73	836.8670	835.7280	836.8670	0.00
27/07/2021	AL7T On 05-August-21			Index Future	911.88	911.7710	911.8840	911.7710	0.00
27/07/2021	AL7T On 04-November-21			Index Future	921.71	921.6290	921.7120	921.6290	0.00
27/07/2021	AL7T On 03-February-22			Index Future	932.29	932.2240	932.2920	932.2240	0.00
27/07/2021	AL7T On 05-May-22			Index Future	943.32	943.2630	943.3160	943.2630	0.00
27/07/2021	AL7T On 04-August-22			Index Future	954.61	954.4960	954.6110	954.4960	0.00
27/07/2021	ALBI On 05-August-21			Index Future	800.59	798.9250	800.5860	798.9250	57.00
27/07/2021	ALBI On 04-November-21			Index Future	809.21	807.5630	809.2140	807.5630	114.00
27/07/2021	ALBI On 03-February-22			Index Future	818.50	816.8460	818.5030	816.8460	0.00
27/07/2021	ALBI On 05-May-22			Index Future	828.18	826.5190	828.1810	826.5190	0.00
27/07/2021	ALBI On 04-August-22			Index Future	838.10	836.3620	838.0980	836.3620	0.00
27/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C007 On 31-January-37			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
27/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	ES33 On 05-August-21			Bond Future	11.17	78.7224	11.1666	78.7224	0.00
27/07/2021	ES33 On 04-November-21			Bond Future	11.40	75.8099	11.4018	75.8099	350.00
27/07/2021	ES33 On 03-February-22			Bond Future	11.65	76.7008	11.6459	76.7008	0.00
27/07/2021	ES33 On 05-May-22			Bond Future	11.89	73.8508	11.8923	73.8508	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
27/07/2021	ES33 On 04-August-22			Bond Future	12.15	74.7094	12.1516	74.7094	0.00
27/07/2021	ES42 On 05-August-21			Bond Future	11.70	77.3440	11.6998	77.3440	0.00
27/07/2021	ES42 On 04-November-21			Bond Future	11.92	73.9336	11.9229	73.9336	4,779.00
27/07/2021	ES42 On 03-February-22			Bond Future	12.15	74.8032	12.1470	74.8032	0.00
27/07/2021	ES42 On 05-May-22			Bond Future	12.38	71.4494	12.3814	71.4494	0.00
27/07/2021	ES42 On 04-August-22			Bond Future	12.62	72.2785	12.6210	72.2785	0.00
27/07/2021	GOVI On 05-August-21			GOVI	790.79	789.2400	790.7890	789.2400	18.00
27/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	716390	70	716390	70	0.00
27/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	716490	70	716490	70	0.00
27/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	716590	70	716590	70	0.00
27/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21			GOVI	799.31	797.7730	799.3120	797.7730	979.00
27/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	708920	69	708920	69	0.00
27/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	709120	69	709120	69	0.00
27/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	709020	69	709020	69	0.00
27/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22			GOVI	808.49	806.9440	808.4870	806.9440	0.00
27/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	157370	14	157370	14	0.00
27/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	157470	14	157470	14	0.00
27/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	157270	14	157270	14	0.00
27/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-May-22			GOVI	818.05	816.5000	818.0470	816.5000	0.00
27/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	298070	28	298070	28	0.00
27/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	298170	28	298170	28	0.00
27/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	297970	28	297970	28	0.00
27/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-May-22	788.23	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
27/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22			GOVI	827.84	826.2230	827.8420	826.2230	0.00
27/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	85720	7	85720	7	0.00
27/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	85820	7	85820	7	0.00
27/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	85620	7	85620	7	0.00
27/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
27/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2021	IGOV On 05-August-21			Index Future	288.80	288.7160	288.8010	288.7160	2.00
27/07/2021	IGOV On 04-November-21			Index Future	291.99	291.9090	291.9850	291.9090	475.00
27/07/2021	IGOV On 03-February-22			Index Future	295.41	295.3360	295.4080	295.3360	0.00
27/07/2021	IGOV On 05-May-22			Index Future	298.97	298.9030	298.9710	298.9030	0.00
27/07/2021	IGOV On 04-August-22			Index Future	302.62	302.5320	302.6200	302.5320	0.00
27/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
27/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
27/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
27/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	30,000.00
27/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.1800	3.8100	96.1800	0.00
27/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.85	96.1400	3.8500	96.1400	0.00
27/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0350	3.9550	96.0350	0.00
27/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9400	4.0500	95.9400	0.00
27/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7800	4.2100	95.7800	0.00
27/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4550	4.5350	95.4550	471.00
27/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.75	95.2400	4.7500	95.2400	0.00
27/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9650	5.0350	94.9650	0.00
27/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.24	94.7650	5.2350	94.7650	0.00
27/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.43	94.5750	5.4250	94.5750	0.00
27/07/2021	R023 On 05-August-21			Bond Future	4.99	107.5207	4.9889	107.5207	3,363.00
27/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	488	0	488	0	0.00
27/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	458	0	458	0	0.00
27/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	473	0	473	0	0.00
27/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	2	0	2	0	0.00
27/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	2	0	2	0	0.00
27/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	1	0	1	0	0.00
27/07/2021	R023 On 04-November-21			Bond Future	5.12	104.7651	5.1198	104.7651	13,768.00
27/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	114	0	114	0	0.00
27/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	108	0	108	0	0.00
27/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	103	0	103	0	0.00
27/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	385	0	385	0	0.00
27/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	377	0	377	0	0.00
27/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	370	0	370	0	0.00
27/07/2021	R023 On 03-February-22			Bond Future	5.25	105.9705	5.2514	105.9705	0.00
27/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	175	0	175	0	0.00
27/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	170	0	170	0	0.00
27/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	180	0	180	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
27/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	358	0	358	0	0.00
27/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	368	0	368	0	0.00
27/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	363	0	363	0	0.00
27/07/2021	R023 On 05-May-22			Bond Future	5.40	103.3163	5.3951	103.3163	0.00
27/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	820	1	820	1	0.00
27/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	813	1	813	1	0.00
27/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	826	1	826	1	0.00
27/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	105	0	105	0	0.00
27/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	107	0	107	0	0.00
27/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	106	0	106	0	0.00
27/07/2021	R023 On 04-August-22			Bond Future	5.64	104.5287	5.6380	104.5287	0.00
27/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	416	0	416	0	0.00
27/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	412	0	412	0	0.00
27/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	420	0	420	0	0.00
27/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	193	0	193	0	0.00
27/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	196	0	196	0	0.00
27/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	194	0	194	0	0.00
27/07/2021	R035 On 05-August-21			Bond Future	10.21	93.9300	10.2116	93.9300	48,003.00
27/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3678	3	3678	3	0.00
27/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	226	0	226	0	100.00
27/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7348	7	7348	7	0.00
27/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
27/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43842	44	43842	44	0.00
27/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	23	0	23	0	100.00
27/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1532	2	1532	2	0.00
27/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44075	44	44075	44	0.00
27/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43959	44	43959	44	0.00
27/07/2021	R035 On 04-November-21			Bond Future	10.41	90.4618	10.4077	90.4618	80,857.00
27/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5781	6	5781	6	0.00
27/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18845	19	18845	19	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
27/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12496	12	12496	12	0.00
27/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8574	8	8574	8	0.00
27/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1847	2	1847	2	782.00
27/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12547	12	12547	12	0.00
27/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3132	3	3132	3	0.00
27/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1499	1	1499	1	350.00
27/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1526	1	1526	1	400.00
27/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3209	3	3209	3	400.00
27/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12598	12	12598	12	0.00
27/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5203	5	5203	5	0.00
27/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	948	1	948	1	782.00
27/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3023	3	3023	3	0.00
27/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	121	0	121	0	0.00
27/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	366	0	366	0	782.00
27/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1833	2	1833	2	0.00
27/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3441	4	3441	4	0.00
27/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	1884	2	1884	2	350.00
27/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3481	4	3481	4	0.00
27/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	798	1	798	1	350.00
27/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	123	0	123	0	0.00
27/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	124	0	124	0	0.00
27/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	8	0	8	0	400.00
27/07/2021	R035 On 03-February-22			Bond Future	10.61	91.5027	10.6100	91.5027	0.00
27/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4841	5	4841	5	0.00
27/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8505	8	8505	8	0.00
27/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	969	1	969	1	683.00
27/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5615	5	5615	5	0.00
27/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1726	2	1726	2	280.00
27/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2405	2	2405	2	1,600.00
27/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5785	6	5785	6	0.00
27/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2146	2	2146	2	200.00
27/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7804	8	7804	8	0.00
27/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4762	5	4762	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
27/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6262	6	6262	6	0.00
27/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3364	3	3364	3	0.00
27/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5573	5	5573	5	0.00
27/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5531	5	5531	5	0.00
27/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1768	2	1768	2	0.00
27/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1750	2	1750	2	0.00
27/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1492	2	1492	2	683.00
27/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1071	1	1071	1	280.00
27/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1665	2	1665	2	200.00
27/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4416	5	4416	5	0.00
27/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2103	2	2103	2	1,600.00
27/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4083	4	4083	4	0.00
27/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3111	3	3111	3	683.00
27/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7047	7	7047	7	0.00
27/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1733	2	1733	2	0.00
27/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	928	1	928	1	1,800.00
27/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2146	2	2146	2	280.00
27/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5060	5	5060	5	0.00
27/07/2021	R035 On 05-May-22			Bond Future	10.81	88.1097	10.8100	88.1097	0.00
27/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6995	7	6995	7	0.00
27/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6954	7	6954	7	0.00
27/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6912	7	6912	7	0.00
27/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2042	2	2042	2	0.00
27/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2027	2	2027	2	0.00
27/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2012	2	2012	2	0.00
27/07/2021	R035 On 04-August-22			Bond Future	11.02	89.1186	11.0219	89.1186	0.00
27/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3466	3	3466	3	0.00
27/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3410	3	3410	3	0.00
27/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3438	3	3438	3	0.00
27/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5219	5	5219	5	0.00
27/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	5252	5	5252	5	0.00
27/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5185	5	5185	5	0.00
27/07/2021	R186 On 05-August-21			Bond Future	7.34	115.4021	7.3399	115.4021	41,937.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5910	6	5910	6	0.00
27/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5866	6	5866	6	0.00
27/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5822	6	5822	6	0.00
27/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 04-November-21			Bond Future	7.52	116.6381	7.5236	116.6381	73,938.00
27/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5599	6	5599	6	0.00
27/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3157	3	3157	3	0.00
27/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3090	3	3090	3	0.00
27/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2110	2	2110	2	0.00
27/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3124	3	3124	3	0.00
27/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	566	1	566	1	0.00
27/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	576	1	576	1	0.00
27/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	556	1	556	1	0.00
27/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	160	0	160	0	15,177.00
27/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1008	1	1008	1	15,177.00
27/07/2021	R186 On 03-February-22			Bond Future	7.71	112.6981	7.7116	112.6981	0.00
27/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1173	1	1173	1	0.00
27/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1157	1	1157	1	0.00
27/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1189	1	1189	1	0.00
27/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	2964	3	2964	3	0.00
27/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3019	3	3019	3	0.00
27/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	2991	3	2991	3	0.00
27/07/2021	R186 On 05-May-22			Bond Future	7.91	114.0344	7.9130	114.0344	0.00
27/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3245	3	3245	3	0.00
27/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3220	3	3220	3	0.00
27/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3271	3	3271	3	0.00
27/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1643	2	1643	2	0.00
27/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1672	2	1672	2	0.00
27/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1657	2	1657	2	0.00
27/07/2021	R186 On 04-August-22			Bond Future	8.13	110.0759	8.1348	110.0759	0.00
27/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2534	3	2534	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
27/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2554	3	2554	3	0.00
27/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2574	3	2574	3	0.00
27/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2516	2	2516	2	0.00
27/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2534	2	2534	2	0.00
27/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2552	2	2552	2	0.00
27/07/2021	R197 On 05-August-21			Bond Future	322.04	322.0325	322.0386	322.0325	1,029.00
27/07/2021	R197 On 04-November-21			Bond Future	325.56	325.5605	325.5558	325.5605	1,267.00
27/07/2021	R197 On 03-February-22			Bond Future	321.23	321.2360	321.2258	321.2360	0.00
27/07/2021	R197 On 05-May-22			Bond Future	325.10	325.1192	325.1037	325.1192	0.00
27/07/2021	R197 On 04-August-22			Bond Future	320.80	320.7931	320.7990	320.7931	0.00
27/07/2021	R202 On 05-August-21			Bond Future	235.07	235.0249	235.0719	235.0249	3,560.00
27/07/2021	R202 On 04-November-21			Bond Future	237.64	237.5996	237.6394	237.5996	9,704.00
27/07/2021	R202 On 03-February-22			Bond Future	236.10	236.0624	236.0985	236.0624	0.00
27/07/2021	R202 On 05-May-22			Bond Future	238.95	238.9155	238.9483	238.9155	0.00
27/07/2021	R202 On 04-August-22			Bond Future	237.48	237.4301	237.4792	237.4301	0.00
27/07/2021	R209 On 05-August-21			Bond Future	10.21	72.2026	10.2088	72.2026	19,802.00
27/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8505	8	8505	8	0.00
27/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8456	8	8456	8	0.00
27/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8554	8	8554	8	0.00
27/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 04-November-21			Bond Future	10.38	69.8361	10.3833	69.8361	24,598.00
27/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	348	0	348	0	6,000.00
27/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9448	9	9448	9	0.00
27/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1134	1	1134	1	0.00
27/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8652	8	8652	8	0.00
27/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2478	2	2478	2	0.00
27/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9492	9	9492	9	0.00
27/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9404	9	9404	9	0.00
27/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	170	0	170	0	0.00
27/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	222	0	222	0	9,000.00
27/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3375	4	3375	4	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	173	0	173	0	0.00
27/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	175	0	175	0	0.00
27/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1816	2	1816	2	9,400.00
27/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5668	6	5668	6	0.00
27/07/2021	R209 On 03-February-22			Bond Future	10.56	70.6399	10.5593	70.6399	0.00
27/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4357	4	4357	4	0.00
27/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4322	4	4322	4	0.00
27/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4286	4	4286	4	0.00
27/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1783	2	1783	2	0.00
27/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1766	2	1766	2	0.00
27/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1748	2	1748	2	0.00
27/07/2021	R209 On 05-May-22			Bond Future	10.74	68.3363	10.7385	68.3363	0.00
27/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5577	5	5577	5	0.00
27/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5542	5	5542	5	0.00
27/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5507	5	5507	5	0.00
27/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1886	2	1886	2	0.00
27/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1871	2	1871	2	0.00
27/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1856	2	1856	2	0.00
27/07/2021	R209 On 04-August-22			Bond Future	10.92	69.1191	10.9244	69.1191	0.00
27/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2780	3	2780	3	0.00
27/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2827	3	2827	3	0.00
27/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2803	3	2803	3	0.00
27/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4667	5	4667	5	0.00
27/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4699	5	4699	5	0.00
27/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4636	5	4636	5	0.00
27/07/2021	R210 On 05-August-21			Bond Future	208.58	208.1690	208.5816	208.1690	1,245.00
27/07/2021	R210 On 04-November-21			Bond Future	208.07	207.6641	208.0742	207.6641	1,486.00
27/07/2021	R210 On 03-February-22			Bond Future	210.52	210.1037	210.5151	210.1037	0.00
27/07/2021	R210 On 05-May-22			Bond Future	210.22	209.8113	210.2241	209.8113	0.00
27/07/2021	R210 On 04-August-22			Bond Future	212.82	212.3860	212.8178	212.3860	0.00
27/07/2021	R212 On 05-August-21			Bond Future	173.20	173.1712	173.1957	173.1712	1,387.00
27/07/2021	R212 On 04-November-21			Bond Future	175.09	175.0683	175.0873	175.0683	415.00
27/07/2021	R213 On 05-August-21			Bond Future	9.25	88.9991	9.2502	88.9991	1,729.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8531	8	8531	8	0.00
27/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	8134	8	8134	8	0.00
27/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4860	5	4860	5	0.00
27/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	889	1	889	1	0.00
27/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8482	8	8482	8	0.00
27/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8432	8	8432	8	0.00
27/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	1	0	1	0	0.00
27/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	382	0	382	0	0.00
27/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 04-November-21			Bond Future	9.44	86.4233	9.4366	86.4233	8,964.00
27/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8735	9	8735	9	0.00
27/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8689	9	8689	9	0.00
27/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8780	9	8780	9	0.00
27/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	187	0	187	0	0.00
27/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	184	0	184	0	0.00
27/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	181	0	181	0	0.00
27/07/2021	R213 On 03-February-22			Bond Future	9.63	87.4177	9.6289	87.4177	0.00
27/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4404	4	4404	4	0.00
27/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1538	2	1538	2	220.00
27/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6012	6	6012	6	0.00
27/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1687	2	1687	2	430.00
27/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4688	5	4688	5	0.00
27/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3075	3	3075	3	0.00
27/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4334	4	4334	4	0.00
27/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2567	3	2567	3	0.00
27/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3725	4	3725	4	0.00
27/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3692	4	3692	4	0.00
27/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6287	6	6287	6	0.00
27/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	913	1	913	1	102.00
27/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3822	4	3822	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
27/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	700	1	700	1	200.00
27/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3757	4	3757	4	0.00
27/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	1910	2	1910	2	0.00
27/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1872	2	1872	2	430.00
27/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	3906	4	3906	4	0.00
27/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5488	6	5488	6	0.00
27/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2828	3	2828	3	200.00
27/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6253	6	6253	6	0.00
27/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	960	1	960	1	220.00
27/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1030	1	1030	1	430.00
27/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	1950	2	1950	2	0.00
27/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	1930	2	1930	2	0.00
27/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1612	2	1612	2	200.00
27/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2380	2	2380	2	102.00
27/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1456	1	1456	1	102.00
27/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1579	2	1579	2	220.00
27/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4144	4	4144	4	0.00
27/07/2021	R213 On 05-May-22			Bond Future	9.82	84.9221	9.8202	84.9221	0.00
27/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5729	6	5729	6	0.00
27/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5765	6	5765	6	0.00
27/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5694	6	5694	6	0.00
27/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1607	2	1607	2	0.00
27/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1633	2	1633	2	0.00
27/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1620	2	1620	2	0.00
27/07/2021	R213 On 04-August-22			Bond Future	10.02	85.8990	10.0243	85.8990	0.00
27/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3157	3	3157	3	0.00
27/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3133	3	3133	3	0.00
27/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	3107	3	3107	3	0.00
27/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3784	4	3784	4	0.00
27/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3836	4	3836	4	0.00
27/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3810	4	3810	4	0.00
27/07/2021	R214 On 05-August-21			Bond Future	10.62	68.8324	10.6237	68.8324	11,376.00
27/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7551	7	7551	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
27/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7600	7	7600	7	0.00
27/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7502	7	7502	7	0.00
27/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 04-November-21			Bond Future	10.80	66.2927	10.7973	66.2927	16,680.00
27/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8930	9	8930	9	0.00
27/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8887	9	8887	9	0.00
27/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8843	9	8843	9	0.00
27/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	218	0	218	0	0.00
27/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	212	0	212	0	0.00
27/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	215	0	215	0	0.00
27/07/2021	R214 On 03-February-22			Bond Future	10.98	67.0555	10.9754	67.0555	0.00
27/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4192	4	4192	4	0.00
27/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4158	4	4158	4	0.00
27/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4227	4	4227	4	0.00
27/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1879	2	1879	2	0.00
27/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1860	2	1860	2	0.00
27/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1841	2	1841	2	0.00
27/07/2021	R214 On 05-May-22			Bond Future	11.15	64.5709	11.1502	64.5709	0.00
27/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5183	5	5183	5	0.00
27/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5150	5	5150	5	0.00
27/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5217	5	5217	5	0.00
27/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2074	2	2074	2	0.00
27/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2056	2	2056	2	0.00
27/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2039	2	2039	2	0.00
27/07/2021	R214 On 04-August-22			Bond Future	11.33	65.3092	11.3338	65.3092	0.00
27/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2790	3	2790	3	0.00
27/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2766	3	2766	3	0.00
27/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2815	3	2815	3	0.00
27/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4738	5	4738	5	0.00
27/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4770	5	4770	5	0.00
27/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4706	5	4706	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
27/07/2021	R248 On 05-August-21			Bond Future	10.62	86.9146	10.6185	86.9146	65,616.00
27/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12391	12	12391	12	0.00
27/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12334	12	12334	12	0.00
27/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	4	0	4	0	0.00
27/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	385	0	385	0	0.00
27/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12447	12	12447	12	0.00
27/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2227	2	2227	2	1,300.00
27/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4212	4	4212	4	0.00
27/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	89	0	89	0	1,300.00
27/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	692	1	692	1	0.00
27/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	149	0	149	0	0.00
27/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1288	2	1288	2	0.00
27/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	832	1	832	1	0.00
27/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	16	0	16	0	0.00
27/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2555	3	2555	3	0.00
27/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4910	5	4910	5	0.00
27/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 04-November-21			Bond Future	10.79	83.4342	10.7911	83.4342	160,726.00
27/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	878	1	878	1	1,050.00
27/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1100	1	1100	1	0.00
27/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	191	0	191	0	0.00
27/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13093	13	13093	13	0.00
27/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13041	13	13041	13	0.00
27/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2674	2	2674	2	1,050.00
27/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13145	13	13145	13	0.00
27/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	162	0	162	0	0.00
27/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	5425	6	5425	6	0.00
27/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2609	3	2609	3	0.00
27/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	166	0	166	0	0.00
27/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	164	0	164	0	0.00
27/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9815	10	9815	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
27/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4847	5	4847	5	0.00
27/07/2021	R248 On 03-February-22			Bond Future	10.97	84.3944	10.9685	84.3944	0.00
27/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5632	5	5632	5	0.00
27/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5587	5	5587	5	0.00
27/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5543	5	5543	5	0.00
27/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2056	2	2056	2	0.00
27/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2099	2	2099	2	0.00
27/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2078	2	2078	2	0.00
27/07/2021	R248 On 05-May-22			Bond Future	11.14	80.9801	11.1424	80.9801	0.00
27/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6762	6	6762	6	0.00
27/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6719	6	6719	6	0.00
27/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6675	6	6675	6	0.00
27/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2394	3	2394	3	0.00
27/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2355	3	2355	3	0.00
27/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2374	3	2374	3	0.00
27/07/2021	R248 On 04-August-22			Bond Future	11.33	81.9061	11.3256	81.9061	0.00
27/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3495	3	3495	3	0.00
27/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3434	3	3434	3	0.00
27/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3465	3	3465	3	0.00
27/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	5786	6	5786	6	0.00
27/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	5827	6	5827	6	0.00
27/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	5746	6	5746	6	0.00