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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
29/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	2025 On 05-August-21			Bond Future	153.34	153.2372	153.3362	153.2372	3,723.00
29/07/2021	2025 On 04-November-21			Bond Future	155.01	154.9083	155.0075	154.9083	4,786.00
29/07/2021	2025 On 03-February-22			Bond Future	155.26	155.1553	155.2552	155.1553	0.00
29/07/2021	2025 On 05-May-22			Bond Future	157.13	157.0271	157.1279	157.0271	0.00
29/07/2021	2025 On 04-August-22			Bond Future	157.46	157.3614	157.4633	157.3614	0.00
29/07/2021	2029 On 05-August-21			Bond Future	113.26	113.2583	113.2584	113.2583	2,127.00
29/07/2021	2029 On 04-November-21			Bond Future	113.32	113.3241	113.3236	113.3241	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
29/07/2021	2029 On 03-February-22			Bond Future	114.65	114.6523	114.6514	114.6523	0.00
29/07/2021	2029 On 05-May-22			Bond Future	114.85	114.8466	114.8455	114.8466	0.00
29/07/2021	2029 On 04-August-22			Bond Future	116.26	116.2632	116.2619	116.2632	0.00
29/07/2021	2030 On 05-August-21			Bond Future	8.88	94.8797	8.8767	94.8797	29,365.00
29/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8308	8	8308	8	0.00
29/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	26	0	26	0	5,000.00
29/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3457	3	3457	3	0.00
29/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4792	5	4792	5	0.00
29/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	778	1	778	1	600.00
29/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7650	7	7650	7	0.00
29/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
29/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8258	8	8258	8	0.00
29/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	8207	8	8207	8	0.00
29/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6882	7	6882	7	0.00
29/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	417	0	417	0	479.00
29/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3189	3	3189	3	600.00
29/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16215	16	16215	16	0.00
29/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1631	1	1631	1	0.00
29/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	306	0	306	0	200.00
29/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	6986	7	6986	7	0.00
29/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	97	0	97	0	7,500.00
29/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2194	2	2194	2	0.00
29/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
29/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
29/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	856	1	856	1	0.00
29/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	363	0	363	0	0.00
29/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	8	0	8	0	0.00
29/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	0	0	0	0	479.00
29/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	683	1	683	1	0.00
29/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	5	0	5	0	0.00
29/07/2021	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
29/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2030 On 04-November-21			Bond Future	9.06	95.8910	9.0627	95.8910	97,313.00
29/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1220	1	1220	1	3,250.00
29/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2728	3	2728	3	0.00
29/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1264	1	1264	1	300.00
29/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	12006	12	12006	12	0.00
29/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8211	8	8211	8	0.00
29/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5036	5	5036	5	29.00
29/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8120	8	8120	8	0.00
29/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	452	0	452	0	300.00
29/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2896	3	2896	3	0.00
29/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11194	11	11194	11	0.00
29/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2407	2	2407	2	29.00
29/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8165	8	8165	8	0.00
29/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	192	0	192	0	0.00
29/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	195	0	195	0	0.00
29/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	4936	5	4936	5	0.00
29/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1336	1	1336	1	9,100.00
29/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	2888	3	2888	3	0.00
29/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	43	0	43	0	300.00
29/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1437	2	1437	2	0.00
29/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1657	2	1657	2	0.00
29/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	188	0	188	0	0.00
29/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	65	0	65	0	29.00
29/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	580	1	580	1	0.00
29/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	2957	3	2957	3	0.00
29/07/2021	2030 On 03-February-22			Bond Future	9.25	92.9875	9.2549	92.9875	0.00
29/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3668	4	3668	4	1,000.00
29/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8493	8	8493	8	0.00
29/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4270	4	4270	4	0.00
29/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3140	3	3140	3	0.00
29/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3170	3	3170	3	0.00
29/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1650	2	1650	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
29/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2906	3	2906	3	0.00
29/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	861	1	861	1	101.00
29/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3200	3	3200	3	0.00
29/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2173	2	2173	2	0.00
29/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2403	3	2403	3	101.00
29/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5597	6	5597	6	0.00
29/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3830	4	3830	4	0.00
29/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2195	2	2195	2	0.00
29/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2217	2	2217	2	0.00
29/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1537	2	1537	2	101.00
29/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	503	1	503	1	1,000.00
29/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1860	2	1860	2	0.00
29/07/2021	2030 On 05-May-22			Bond Future	9.46	94.0883	9.4565	94.0883	0.00
29/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1807	2	1807	2	1,800.00
29/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8559	8	8559	8	0.00
29/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5427	5	5427	5	0.00
29/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2847	3	2847	3	0.00
29/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5392	5	5392	5	0.00
29/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1096	1	1096	1	1,073.00
29/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	725	1	725	1	1,800.00
29/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4581	4	4581	4	0.00
29/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5462	5	5462	5	0.00
29/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1703	2	1703	2	0.00
29/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7797	8	7797	8	0.00
29/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4769	5	4769	5	0.00
29/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1730	2	1730	2	0.00
29/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3395	4	3395	4	1,073.00
29/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6332	6	6332	6	0.00
29/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2096	2	2096	2	1,073.00
29/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1716	2	1716	2	0.00
29/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	883	1	883	1	1,800.00
29/07/2021	2030 On 04-August-22			Bond Future	9.68	91.1750	9.6757	91.1750	0.00
29/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	3117	3	3117	3	0.00

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29/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	3093	3	3093	3	0.00
29/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3142	3	3142	3	0.00
29/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3716	4	3716	4	0.00
29/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3767	4	3767	4	0.00
29/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3741	4	3741	4	0.00
29/07/2021	2032 On 05-August-21			Bond Future	9.62	93.7022	9.6227	93.7022	10,094.00
29/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9912	10	9912	10	0.00
29/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9859	10	9859	10	0.00
29/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9965	10	9965	10	0.00
29/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2032 On 04-November-21			Bond Future	9.82	90.5566	9.8178	90.5566	122,910.00
29/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	932	1	932	1	700.00
29/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15748	15	15748	15	0.00
29/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10559	10	10559	10	0.00
29/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2226	2	2226	2	700.00
29/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10511	10	10511	10	0.00
29/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10462	10	10462	10	0.00
29/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	136	0	136	0	0.00
29/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	141	0	141	0	0.00
29/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	14	0	14	0	700.00
29/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	138	0	138	0	0.00
29/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2154	2	2154	2	0.00
29/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	3915	4	3915	4	0.00
29/07/2021	2032 On 03-February-22			Bond Future	10.02	91.5966	10.0159	91.5966	0.00
29/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1818	2	1818	2	210.00
29/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6346	6	6346	6	0.00
29/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4002	4	4002	4	0.00
29/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3295	3	3295	3	0.00
29/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	882	1	882	1	97.00
29/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4359	4	4359	4	0.00
29/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	608	1	608	1	198.00

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29/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4323	4	4323	4	0.00
29/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4655	4	4655	4	0.00
29/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7115	7	7115	7	0.00
29/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2311	2	2311	2	0.00
29/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1721	2	1721	2	400.00
29/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5158	5	5158	5	0.00
29/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4251	4	4251	4	0.00
29/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4287	4	4287	4	0.00
29/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	1926	2	1926	2	0.00
29/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	1946	2	1946	2	0.00
29/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1522	2	1522	2	97.00
29/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1886	2	1886	2	198.00
29/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3517	4	3517	4	198.00
29/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7350	8	7350	8	0.00
29/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	952	1	952	1	210.00
29/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1737	2	1737	2	210.00
29/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2090	2	2090	2	400.00
29/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4301	4	4301	4	0.00
29/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1906	2	1906	2	0.00
29/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2578	3	2578	3	97.00
29/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6167	6	6167	6	0.00
29/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1138	1	1138	1	400.00
29/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4156	4	4156	4	0.00
29/07/2021	2032 On 05-May-22			Bond Future	10.22	88.5342	10.2196	88.5342	0.00
29/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6284	6	6284	6	0.00
29/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6207	6	6207	6	0.00
29/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6246	6	6246	6	0.00
29/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1837	2	1837	2	0.00
29/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1851	2	1851	2	0.00
29/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1823	2	1823	2	0.00
29/07/2021	2032 On 04-August-22			Bond Future	10.43	89.5564	10.4335	89.5564	0.00
29/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3246	3	3246	3	0.00
29/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3220	3	3220	3	0.00

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29/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3272	3	3272	3	0.00
29/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4507	5	4507	5	0.00
29/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4477	5	4477	5	0.00
29/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4448	5	4448	5	0.00
29/07/2021	2033 On 05-August-21			Bond Future	107.06	107.1646	107.0598	107.1646	2,137.00
29/07/2021	2033 On 04-November-21			Bond Future	106.98	107.0854	106.9789	107.0854	8,979.00
29/07/2021	2033 On 03-February-22			Bond Future	108.23	108.3403	108.2322	108.3403	0.00
29/07/2021	2033 On 05-May-22			Bond Future	108.27	108.3795	108.2699	108.3795	0.00
29/07/2021	2033 On 04-August-22			Bond Future	109.61	109.7162	109.6051	109.7162	0.00
29/07/2021	2037 On 05-August-21			Bond Future	10.45	85.0171	10.4518	85.0171	57,745.00
29/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10990	11	10990	11	0.00
29/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11045	11	11045	11	0.00
29/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11100	11	11100	11	0.00
29/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2037 On 04-November-21			Bond Future	10.64	85.9234	10.6395	85.9234	120,396.00
29/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12769	12	12769	12	0.00
29/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12719	12	12719	12	0.00
29/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10142	10	10142	10	0.00
29/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6020	6	6020	6	600.00
29/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12819	12	12819	12	0.00
29/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	107	0	107	0	0.00
29/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	222	0	222	0	600.00
29/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	704	1	704	1	0.00
29/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	108	0	108	0	0.00
29/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	105	0	105	0	0.00
29/07/2021	2037 On 03-February-22			Bond Future	10.83	82.6551	10.8330	82.6551	0.00
29/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5599	5	5599	5	0.00
29/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5558	5	5558	5	0.00
29/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5516	5	5516	5	0.00
29/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1678	2	1678	2	0.00
29/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1714	2	1714	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
29/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1696	2	1696	2	0.00
29/07/2021	2037 On 05-May-22			Bond Future	11.03	83.6339	11.0320	83.6339	0.00
29/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6827	7	6827	7	0.00
29/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6745	6	6745	6	0.00
29/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6786	6	6786	6	0.00
29/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2031	2	2031	2	0.00
29/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2062	2	2062	2	0.00
29/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2047	2	2047	2	0.00
29/07/2021	2037 On 04-August-22			Bond Future	11.24	80.3428	11.2446	80.3428	0.00
29/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3301	3	3301	3	0.00
29/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3246	3	3246	3	0.00
29/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3273	3	3273	3	0.00
29/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	5426	6	5426	6	0.00
29/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	5356	6	5356	6	0.00
29/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	5391	6	5391	6	0.00
29/07/2021	2038 On 05-August-21			Bond Future	117.12	117.1214	117.1250	117.1214	6,475.00
29/07/2021	2038 On 04-November-21			Bond Future	118.40	118.3988	118.4016	118.3988	7,564.00
29/07/2021	2038 On 03-February-22			Bond Future	118.02	118.0219	118.0244	118.0219	0.00
29/07/2021	2038 On 05-May-22			Bond Future	119.45	119.4458	119.4481	119.4458	0.00
29/07/2021	2038 On 04-August-22			Bond Future	119.12	119.1166	119.1189	119.1166	0.00
29/07/2021	2040 On 05-August-21			Bond Future	10.60	87.0229	10.5964	87.0229	31,321.00
29/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12134	12	12134	12	0.00
29/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6476	6	6476	6	900.00
29/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23559	23	23559	23	0.00
29/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12077	12	12077	12	0.00
29/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	12021	12	12021	12	0.00
29/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3203	3	3203	3	900.00
29/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	24	0	24	0	0.00
29/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
29/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	0	0	0	0	0.00
29/07/2021	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
29/07/2021	2040 On 04-November-21			Bond Future	10.78	87.9506	10.7798	87.9506	83,012.00
29/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13257	13	13257	13	0.00
29/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13205	13	13205	13	0.00
29/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13153	13	13153	13	0.00
29/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	141	0	141	0	0.00
29/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	139	0	139	0	0.00
29/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	137	0	137	0	0.00
29/07/2021	2040 On 03-February-22			Bond Future	10.97	84.4554	10.9690	84.4554	0.00
29/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5889	6	5889	6	0.00
29/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5844	6	5844	6	0.00
29/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5933	6	5933	6	0.00
29/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	1890	2	1890	2	0.00
29/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	1871	2	1871	2	0.00
29/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1853	2	1853	2	0.00
29/07/2021	2040 On 05-May-22			Bond Future	11.16	85.4554	11.1629	85.4554	0.00
29/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	877	1	877	1	1,200.00
29/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6952	7	6952	7	0.00
29/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6909	7	6909	7	0.00
29/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2240	2	2240	2	1,200.00
29/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12100	12	12100	12	0.00
29/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6995	7	6995	7	0.00
29/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2193	2	2193	2	0.00
29/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	964	1	964	1	1,200.00
29/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2211	2	2211	2	0.00
29/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6332	7	6332	7	0.00
29/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2229	2	2229	2	0.00
29/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10608	11	10608	11	0.00
29/07/2021	2040 On 04-August-22			Bond Future	11.37	81.9347	11.3698	81.9347	0.00
29/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3442	3	3442	3	0.00
29/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3471	3	3471	3	0.00
29/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3501	3	3501	3	0.00
29/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	5606	6	5606	6	0.00
29/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	5644	6	5644	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
29/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	5681	6	5681	6	0.00
29/07/2021	2044 On 05-August-21			Bond Future	10.65	83.7258	10.6506	83.7258	27,494.00
29/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12483	12	12483	12	0.00
29/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12427	12	12427	12	0.00
29/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12539	12	12539	12	0.00
29/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
29/07/2021	2044 On 04-November-21			Bond Future	10.83	84.6183	10.8258	84.6183	52,207.00
29/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12975	13	12975	13	0.00
29/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12923	13	12923	13	0.00
29/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13027	13	13027	13	0.00
29/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	130	0	130	0	0.00
29/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	133	0	133	0	0.00
29/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	131	0	131	0	0.00
29/07/2021	2044 On 03-February-22			Bond Future	11.01	81.2100	11.0060	81.2100	0.00
29/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5901	6	5901	6	0.00
29/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5856	6	5856	6	0.00
29/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5811	6	5811	6	0.00
29/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	1919	2	1919	2	0.00
29/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	1901	2	1901	2	0.00
29/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	1882	2	1882	2	0.00
29/07/2021	2044 On 05-May-22			Bond Future	11.19	82.1717	11.1904	82.1717	0.00
29/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6963	7	6963	7	0.00
29/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6920	7	6920	7	0.00
29/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6877	7	6877	7	0.00
29/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2252	2	2252	2	0.00
29/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2234	2	2234	2	0.00
29/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2216	2	2216	2	0.00
29/07/2021	2044 On 04-August-22			Bond Future	11.39	78.7382	11.3869	78.7382	0.00
29/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3595	3	3595	3	0.00
29/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3564	3	3564	3	0.00
29/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3534	3	3534	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
29/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	5591	6	5591	6	0.00
29/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5553	6	5553	6	0.00
29/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5515	6	5515	6	0.00
29/07/2021	2046 On 05-August-21			Bond Future	106.25	106.2494	106.2526	106.2494	7,557.00
29/07/2021	2046 On 04-November-21			Bond Future	105.57	105.5706	105.5734	105.5706	18,100.00
29/07/2021	2046 On 03-February-22			Bond Future	106.81	106.8080	106.8106	106.8080	0.00
29/07/2021	2046 On 05-May-22			Bond Future	106.23	106.2288	106.2310	106.2288	0.00
29/07/2021	2046 On 04-August-22			Bond Future	107.54	107.5393	107.5414	107.5393	0.00
29/07/2021	2050 On 05-August-21			Bond Future	107.83	107.4323	107.8350	107.4323	5,724.00
29/07/2021	2050 On 04-November-21			Bond Future	109.01	108.6038	109.0102	108.6038	9,927.00
29/07/2021	2050 On 03-February-22			Bond Future	108.33	107.9160	108.3269	107.9160	0.00
29/07/2021	2050 On 05-May-22			Bond Future	109.63	109.2181	109.6337	109.2181	0.00
29/07/2021	2050 On 04-August-22			Bond Future	108.98	108.5629	108.9834	108.5629	0.00
29/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	AL37 On 05-August-21			Index Future	797.62	797.0840	797.6160	797.0840	0.00
29/07/2021	AL37 On 04-November-21			Index Future	806.20	805.6700	806.2030	805.6700	0.00
29/07/2021	AL37 On 03-February-22			Index Future	815.45	814.9150	815.4520	814.9150	0.00
29/07/2021	AL37 On 05-May-22			Index Future	825.09	824.5500	825.0910	824.5500	0.00
29/07/2021	AL37 On 04-August-22			Index Future	834.97	834.4220	834.9690	834.4220	0.00
29/07/2021	AL7T On 05-August-21			Index Future	911.83	909.5450	911.8260	909.5450	0.00
29/07/2021	AL7T On 04-November-21			Index Future	921.64	919.3420	921.6430	919.3420	0.00
29/07/2021	AL7T On 03-February-22			Index Future	932.22	929.8920	932.2160	929.8920	0.00
29/07/2021	AL7T On 05-May-22			Index Future	943.24	940.8860	943.2350	940.8860	0.00
29/07/2021	AL7T On 04-August-22			Index Future	954.53	952.1510	954.5280	952.1510	0.00
29/07/2021	ALBI On 05-August-21			Index Future	801.26	798.8080	801.2630	798.8080	39.00
29/07/2021	ALBI On 04-November-21			Index Future	809.89	807.4120	809.8890	807.4120	114.00
29/07/2021	ALBI On 03-February-22			Index Future	819.18	816.6770	819.1800	816.6770	0.00
29/07/2021	ALBI On 05-May-22			Index Future	828.86	826.3330	828.8640	826.3330	0.00
29/07/2021	ALBI On 04-August-22			Index Future	838.79	836.2260	838.7870	836.2260	0.00
29/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	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
29/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2021	ES33 On 05-August-21			Bond Future	11.15	78.8602	11.1461	78.8602	0.00
29/07/2021	ES33 On 04-November-21			Bond Future	11.38	75.9453	11.3807	75.9453	350.00
29/07/2021	ES33 On 03-February-22			Bond Future	11.62	76.8358	11.6241	76.8358	0.00
29/07/2021	ES33 On 05-May-22			Bond Future	11.87	73.9858	11.8697	73.9858	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
29/07/2021	ES33 On 04-August-22			Bond Future	12.13	74.8509	12.1280	74.8509	0.00
29/07/2021	ES42 On 05-August-21			Bond Future	11.67	77.5882	11.6698	77.5882	0.00
29/07/2021	ES42 On 04-November-21			Bond Future	11.89	74.1767	11.8918	74.1767	4,779.00
29/07/2021	ES42 On 03-February-22			Bond Future	12.11	75.0470	12.1148	75.0470	0.00
29/07/2021	ES42 On 05-May-22			Bond Future	12.35	71.6946	12.3478	71.6946	0.00
29/07/2021	ES42 On 04-August-22			Bond Future	12.59	72.5314	12.5860	72.5314	0.00
29/07/2021	GOVI On 05-August-21			GOVI	791.45	789.0150	791.4510	789.0150	18.00
29/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	723010	70	723010	70	0.00
29/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	723110	70	723110	70	0.00
29/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	723210	70	723210	70	0.00
29/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-November-21			GOVI	799.97	797.5140	799.9720	797.5140	979.00
29/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	715520	69	715520	69	0.00
29/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	715720	69	715720	69	0.00
29/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	715620	69	715620	69	0.00
29/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 03-February-22			GOVI	809.15	806.6650	809.1490	806.6650	0.00
29/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	163990	14	163990	14	0.00
29/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	164090	14	164090	14	0.00
29/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	163890	14	163890	14	0.00
29/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 05-May-22			GOVI	818.71	816.2030	818.7140	816.2030	0.00
29/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	304740	28	304740	28	0.00
29/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	304840	28	304840	28	0.00
29/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	304640	28	304640	28	0.00
29/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
29/07/2021	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
29/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-August-22			GOVI	828.52	825.9750	828.5160	825.9750	0.00
29/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	92460	7	92460	7	0.00
29/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	92560	7	92560	7	0.00
29/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	92360	7	92360	7	0.00
29/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
29/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
29/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2021	IGOV On 05-August-21			Index Future	289.40	289.1190	289.4000	289.1190	2.00
29/07/2021	IGOV On 04-November-21			Index Future	292.59	292.3050	292.5880	292.3050	475.00
29/07/2021	IGOV On 03-February-22			Index Future	296.02	295.7310	296.0160	295.7310	0.00
29/07/2021	IGOV On 05-May-22			Index Future	299.59	299.2970	299.5850	299.2970	0.00
29/07/2021	IGOV On 04-August-22			Index Future	303.24	302.9500	303.2410	302.9500	0.00
29/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
29/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
29/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
29/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/07/2021	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
29/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	0.00
29/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	30,000.00
29/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.1700	3.8100	96.1700	0.00
29/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.84	96.1400	3.8400	96.1400	0.00
29/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	96.0050	3.9650	96.0050	0.00
29/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.00	95.9700	4.0000	95.9700	0.00
29/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.7700	4.1900	95.7700	0.00
29/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.4150	4.5500	95.4150	471.00
29/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.76	95.2100	4.7600	95.2100	0.00
29/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9200	5.0400	94.9200	0.00
29/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.23	94.7350	5.2250	94.7350	0.00
29/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.45	94.5250	5.4500	94.5250	0.00
29/07/2021	R023 On 05-August-21			Bond Future	4.94	107.5603	4.9420	107.5603	3,363.00
29/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	558	1	558	1	0.00
29/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	528	0	528	0	0.00
29/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	543	1	543	1	0.00
29/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R023 On 04-November-21			Bond Future	5.07	104.7998	5.0653	104.7998	13,768.00
29/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	136	0	136	0	0.00
29/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	130	0	130	0	0.00
29/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	124	0	124	0	0.00
29/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	336	0	336	0	0.00
29/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	329	0	329	0	0.00
29/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	322	0	322	0	0.00
29/07/2021	R023 On 03-February-22			Bond Future	5.18	106.0028	5.1846	106.0028	0.00
29/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	202	0	202	0	0.00
29/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	196	0	196	0	0.00
29/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	208	0	208	0	0.00

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29/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	316	0	316	0	0.00
29/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	325	0	325	0	0.00
29/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	321	0	321	0	0.00
29/07/2021	R023 On 05-May-22			Bond Future	5.31	103.3466	5.3081	103.3466	0.00
29/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	874	1	874	1	0.00
29/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	867	1	867	1	0.00
29/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	881	1	881	1	0.00
29/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	90	0	90	0	0.00
29/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	92	0	92	0	0.00
29/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	91	0	91	0	0.00
29/07/2021	R023 On 04-August-22			Bond Future	5.51	104.5664	5.5111	104.5664	0.00
29/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	460	0	460	0	0.00
29/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	456	0	456	0	0.00
29/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	464	0	464	0	0.00
29/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	167	0	167	0	0.00
29/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	170	0	170	0	0.00
29/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	168	0	168	0	0.00
29/07/2021	R035 On 05-August-21			Bond Future	10.19	93.9893	10.1927	93.9893	48,003.00
29/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
29/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
29/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3791	3	3791	3	0.00
29/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	194	0	194	0	100.00
29/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
29/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7475	7	7475	7	0.00
29/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
29/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43714	44	43714	44	0.00
29/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	8	0	8	0	100.00
29/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1372	2	1372	2	0.00
29/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	43948	44	43948	44	0.00
29/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43831	44	43831	44	0.00
29/07/2021	R035 On 04-November-21			Bond Future	10.39	90.5171	10.3883	90.5171	80,866.00
29/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5863	6	5863	6	0.00
29/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18970	19	18970	19	0.00

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29/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12612	12	12612	12	0.00
29/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8675	8	8675	8	0.00
29/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1879	2	1879	2	782.00
29/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12663	12	12663	12	0.00
29/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3183	3	3183	3	0.00
29/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1525	1	1525	1	350.00
29/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1553	1	1553	1	400.00
29/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3262	3	3262	3	400.00
29/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12714	12	12714	12	0.00
29/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5280	5	5280	5	0.00
29/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	898	1	898	1	782.00
29/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	2928	3	2928	3	0.00
29/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	110	0	110	0	0.00
29/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	341	0	341	0	782.00
29/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1759	2	1759	2	0.00
29/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3341	4	3341	4	0.00
29/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	1808	2	1808	2	350.00
29/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3380	4	3380	4	0.00
29/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	753	1	753	1	350.00
29/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	112	0	112	0	0.00
29/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	113	0	113	0	0.00
29/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	7	0	7	0	400.00
29/07/2021	R035 On 03-February-22			Bond Future	10.59	91.5562	10.5901	91.5562	0.00
29/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4907	5	4907	5	0.00
29/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8598	8	8598	8	0.00
29/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	986	1	986	1	683.00
29/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5688	5	5688	5	0.00
29/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1755	2	1755	2	280.00
29/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2444	2	2444	2	1,600.00
29/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5860	6	5860	6	0.00
29/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2182	2	2182	2	200.00
29/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7893	8	7893	8	0.00
29/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4828	5	4828	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
29/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6340	6	6340	6	0.00
29/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3415	3	3415	3	0.00
29/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5646	5	5646	5	0.00
29/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5604	5	5604	5	0.00
29/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1714	2	1714	2	0.00
29/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1696	2	1696	2	0.00
29/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1443	2	1443	2	683.00
29/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1033	1	1033	1	280.00
29/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1612	2	1612	2	200.00
29/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4324	5	4324	5	0.00
29/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2042	2	2042	2	1,600.00
29/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	3995	4	3995	4	0.00
29/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3034	3	3034	3	683.00
29/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	6937	7	6937	7	0.00
29/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1679	2	1679	2	0.00
29/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	893	1	893	1	1,800.00
29/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2084	2	2084	2	280.00
29/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	4963	5	4963	5	0.00
29/07/2021	R035 On 05-May-22			Bond Future	10.79	88.1618	10.7893	88.1618	0.00
29/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7074	7	7074	7	0.00
29/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7032	7	7032	7	0.00
29/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6990	7	6990	7	0.00
29/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	1992	2	1992	2	0.00
29/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	1977	2	1977	2	0.00
29/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	1962	2	1962	2	0.00
29/07/2021	R035 On 04-August-22			Bond Future	11.00	89.1771	11.0004	89.1771	0.00
29/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3514	3	3514	3	0.00
29/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3457	3	3457	3	0.00
29/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3486	3	3486	3	0.00
29/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5137	5	5137	5	0.00
29/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	5171	5	5171	5	0.00
29/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5104	5	5104	5	0.00
29/07/2021	R186 On 05-August-21			Bond Future	7.36	115.0826	7.3567	115.0826	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
29/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5831	6	5831	6	0.00
29/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5786	6	5786	6	0.00
29/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5742	6	5742	6	0.00
29/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R186 On 04-November-21			Bond Future	7.54	116.3093	7.5420	116.3093	74,286.00
29/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5517	5	5517	5	0.00
29/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3082	3	3082	3	0.00
29/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3016	3	3016	3	0.00
29/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2045	2	2045	2	0.00
29/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3049	3	3049	3	0.00
29/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	574	1	574	1	0.00
29/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	585	1	585	1	0.00
29/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	564	1	564	1	0.00
29/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	160	0	160	0	15,177.00
29/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1025	1	1025	1	15,177.00
29/07/2021	R186 On 03-February-22			Bond Future	7.73	112.3624	7.7317	112.3624	0.00
29/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1133	1	1133	1	0.00
29/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1117	1	1117	1	0.00
29/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1149	1	1149	1	0.00
29/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3009	3	3009	3	0.00
29/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3064	3	3064	3	0.00
29/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3036	3	3036	3	0.00
29/07/2021	R186 On 05-May-22			Bond Future	7.93	113.6923	7.9347	113.6923	0.00
29/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3184	3	3184	3	0.00
29/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3158	3	3158	3	0.00
29/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3209	3	3209	3	0.00
29/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1669	2	1669	2	0.00
29/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1698	2	1698	2	0.00
29/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1683	2	1683	2	0.00
29/07/2021	R186 On 04-August-22			Bond Future	8.16	109.7366	8.1582	109.7366	0.00
29/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2482	2	2482	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
29/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2501	2	2501	2	0.00
29/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2522	2	2522	2	0.00
29/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2553	3	2553	3	0.00
29/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2571	3	2571	3	0.00
29/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2589	3	2589	3	0.00
29/07/2021	R197 On 05-August-21			Bond Future	322.06	322.0767	322.0608	322.0767	1,029.00
29/07/2021	R197 On 04-November-21			Bond Future	325.57	325.5890	325.5712	325.5890	1,267.00
29/07/2021	R197 On 03-February-22			Bond Future	321.24	321.2563	321.2374	321.2563	0.00
29/07/2021	R197 On 05-May-22			Bond Future	325.11	325.1327	325.1129	325.1327	0.00
29/07/2021	R197 On 04-August-22			Bond Future	320.81	320.8281	320.8077	320.8281	0.00
29/07/2021	R202 On 05-August-21			Bond Future	234.49	234.4832	234.4884	234.4832	3,560.00
29/07/2021	R202 On 04-November-21			Bond Future	237.04	237.0403	237.0444	237.0403	9,704.00
29/07/2021	R202 On 03-February-22			Bond Future	235.49	235.4902	235.4936	235.4902	0.00
29/07/2021	R202 On 05-May-22			Bond Future	238.33	238.3315	238.3343	238.3315	0.00
29/07/2021	R202 On 04-August-22			Bond Future	236.86	236.8544	236.8571	236.8544	0.00
29/07/2021	R209 On 05-August-21			Bond Future	10.19	72.3365	10.1908	72.3365	11,402.00
29/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8610	8	8610	8	0.00
29/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8562	8	8562	8	0.00
29/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8659	8	8659	8	0.00
29/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R209 On 04-November-21			Bond Future	10.36	69.9678	10.3650	69.9678	32,938.00
29/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	352	0	352	0	6,000.00
29/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9539	9	9539	9	0.00
29/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1151	1	1151	1	0.00
29/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8740	8	8740	8	0.00
29/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2517	2	2517	2	0.00
29/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9583	9	9583	9	0.00
29/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9495	9	9495	9	0.00
29/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	157	0	157	0	0.00
29/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	206	0	206	0	9,000.00
29/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3287	3	3287	3	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
29/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	159	0	159	0	0.00
29/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	161	0	161	0	0.00
29/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1749	2	1749	2	9,400.00
29/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5567	6	5567	6	0.00
29/07/2021	R209 On 03-February-22			Bond Future	10.54	70.7713	10.5405	70.7713	0.00
29/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4413	4	4413	4	0.00
29/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4377	4	4377	4	0.00
29/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4341	4	4341	4	0.00
29/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1733	2	1733	2	0.00
29/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1716	2	1716	2	0.00
29/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1699	2	1699	2	0.00
29/07/2021	R209 On 05-May-22			Bond Future	10.72	68.4676	10.7190	68.4676	0.00
29/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5639	5	5639	5	0.00
29/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5604	5	5604	5	0.00
29/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5569	5	5569	5	0.00
29/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1842	2	1842	2	0.00
29/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1827	2	1827	2	0.00
29/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1812	2	1812	2	0.00
29/07/2021	R209 On 04-August-22			Bond Future	10.90	69.2564	10.9043	69.2564	0.00
29/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2817	3	2817	3	0.00
29/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2866	3	2866	3	0.00
29/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2842	3	2842	3	0.00
29/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4599	5	4599	5	0.00
29/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4630	5	4630	5	0.00
29/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4568	5	4568	5	0.00
29/07/2021	R210 On 05-August-21			Bond Future	209.28	208.6577	209.2841	208.6577	1,245.00
29/07/2021	R210 On 04-November-21			Bond Future	208.78	208.1478	208.7798	208.1478	1,486.00
29/07/2021	R210 On 03-February-22			Bond Future	211.23	210.5874	211.2263	210.5874	0.00
29/07/2021	R210 On 05-May-22			Bond Future	210.94	210.2963	210.9425	210.2963	0.00
29/07/2021	R210 On 04-August-22			Bond Future	213.54	212.8903	213.5442	212.8903	0.00
29/07/2021	R212 On 05-August-21			Bond Future	173.19	173.1618	173.1939	173.1618	1,387.00
29/07/2021	R212 On 04-November-21			Bond Future	175.08	175.0502	175.0817	175.0502	415.00
29/07/2021	R213 On 05-August-21			Bond Future	9.25	88.7904	9.2519	88.7904	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
29/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8522	8	8522	8	0.00
29/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	8125	8	8125	8	0.00
29/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4850	5	4850	5	0.00
29/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	817	1	817	1	0.00
29/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8473	8	8473	8	0.00
29/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8423	8	8423	8	0.00
29/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	319	0	319	0	0.00
29/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R213 On 04-November-21			Bond Future	9.44	86.2079	9.4387	86.2079	8,993.00
29/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8716	8	8716	8	0.00
29/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8671	8	8671	8	0.00
29/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8761	9	8761	9	0.00
29/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	179	0	179	0	0.00
29/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	177	0	177	0	0.00
29/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	174	0	174	0	0.00
29/07/2021	R213 On 03-February-22			Bond Future	9.63	87.1975	9.6313	87.1975	0.00
29/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4382	4	4382	4	0.00
29/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1520	1	1520	1	220.00
29/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5991	6	5991	6	0.00
29/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1669	2	1669	2	430.00
29/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4666	5	4666	5	0.00
29/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3054	3	3054	3	0.00
29/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4312	4	4312	4	0.00
29/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2546	2	2546	2	0.00
29/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3703	4	3703	4	0.00
29/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3671	4	3671	4	0.00
29/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6265	6	6265	6	0.00
29/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	899	1	899	1	102.00
29/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3800	4	3800	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
29/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	688	1	688	1	200.00
29/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3735	4	3735	4	0.00
29/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	1901	2	1901	2	0.00
29/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1863	2	1863	2	430.00
29/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	3900	4	3900	4	0.00
29/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5487	6	5487	6	0.00
29/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2820	3	2820	3	200.00
29/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6253	6	6253	6	0.00
29/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	951	1	951	1	220.00
29/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1021	1	1021	1	430.00
29/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	1940	2	1940	2	0.00
29/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	1921	2	1921	2	0.00
29/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1602	2	1602	2	200.00
29/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2371	2	2371	2	102.00
29/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1447	2	1447	2	102.00
29/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1570	2	1570	2	220.00
29/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4139	4	4139	4	0.00
29/07/2021	R213 On 05-May-22			Bond Future	9.82	84.6973	9.8228	84.6973	0.00
29/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5745	6	5745	6	0.00
29/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5710	6	5710	6	0.00
29/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5674	6	5674	6	0.00
29/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1601	2	1601	2	0.00
29/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1614	2	1614	2	0.00
29/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1627	2	1627	2	0.00
29/07/2021	R213 On 04-August-22			Bond Future	10.03	85.6769	10.0271	85.6769	0.00
29/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3141	3	3141	3	0.00
29/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3116	3	3116	3	0.00
29/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	3091	3	3091	3	0.00
29/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3782	4	3782	4	0.00
29/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3833	4	3833	4	0.00
29/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3808	4	3808	4	0.00
29/07/2021	R214 On 05-August-21			Bond Future	10.60	69.0572	10.5957	69.0572	10,921.00
29/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7718	7	7718	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
29/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7767	7	7767	7	0.00
29/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7669	7	7669	7	0.00
29/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R214 On 04-November-21			Bond Future	10.77	66.5164	10.7686	66.5164	17,180.00
29/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9077	9	9077	9	0.00
29/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9033	9	9033	9	0.00
29/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8990	9	8990	9	0.00
29/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	198	0	198	0	0.00
29/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	192	0	192	0	0.00
29/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	195	0	195	0	0.00
29/07/2021	R214 On 03-February-22			Bond Future	10.95	67.2800	10.9458	67.2800	0.00
29/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4287	4	4287	4	0.00
29/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4253	4	4253	4	0.00
29/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4322	4	4322	4	0.00
29/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1806	2	1806	2	0.00
29/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1787	2	1787	2	0.00
29/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1769	2	1769	2	0.00
29/07/2021	R214 On 05-May-22			Bond Future	11.12	64.7966	11.1195	64.7966	0.00
29/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5286	5	5286	5	0.00
29/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5252	5	5252	5	0.00
29/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5320	5	5320	5	0.00
29/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2007	2	2007	2	0.00
29/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	1989	2	1989	2	0.00
29/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	1973	2	1973	2	0.00
29/07/2021	R214 On 04-August-22			Bond Future	11.30	65.5419	11.3020	65.5419	0.00
29/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2857	3	2857	3	0.00
29/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2832	3	2832	3	0.00
29/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2882	3	2882	3	0.00
29/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4634	5	4634	5	0.00
29/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4665	5	4665	5	0.00
29/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4602	5	4602	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
29/07/2021	R248 On 05-August-21			Bond Future	10.58	87.2369	10.5806	87.2369	62,616.00
29/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12678	12	12678	12	0.00
29/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	2	0	2	0	0.00
29/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	401	0	401	0	0.00
29/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12621	12	12621	12	0.00
29/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12735	12	12735	12	0.00
29/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2436	2	2436	2	1,300.00
29/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4487	4	4487	4	0.00
29/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	79	0	79	0	1,300.00
29/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	748	1	748	1	0.00
29/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	70	0	70	0	0.00
29/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1017	1	1017	1	0.00
29/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	600	1	600	1	0.00
29/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	4	0	4	0	0.00
29/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4621	5	4621	5	0.00
29/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2258	3	2258	3	0.00
29/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
29/07/2021	R248 On 04-November-21			Bond Future	10.75	83.7556	10.7519	83.7556	166,576.00
29/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	931	1	931	1	1,050.00
29/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1164	1	1164	1	0.00
29/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	204	0	204	0	0.00
29/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13362	13	13362	13	0.00
29/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13309	13	13309	13	0.00
29/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2800	3	2800	3	1,050.00
29/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13414	13	13414	13	0.00
29/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	142	0	142	0	0.00
29/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	5189	6	5189	6	0.00
29/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2446	3	2446	3	0.00
29/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	146	0	146	0	0.00
29/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	144	0	144	0	0.00
29/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9539	10	9539	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
29/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4623	5	4623	5	0.00
29/07/2021	R248 On 03-February-22			Bond Future	10.93	84.7172	10.9279	84.7172	0.00
29/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5812	5	5812	5	0.00
29/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5767	5	5767	5	0.00
29/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5722	5	5722	5	0.00
29/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	1946	2	1946	2	0.00
29/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	1988	2	1988	2	0.00
29/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	1967	2	1967	2	0.00
29/07/2021	R248 On 05-May-22			Bond Future	11.10	81.3049	11.1003	81.3049	0.00
29/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6952	7	6952	7	0.00
29/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6907	7	6907	7	0.00
29/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6863	7	6863	7	0.00
29/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2288	2	2288	2	0.00
29/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2251	2	2251	2	0.00
29/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2269	2	2269	2	0.00
29/07/2021	R248 On 04-August-22			Bond Future	11.28	82.2401	11.2817	82.2401	0.00
29/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3618	3	3618	3	0.00
29/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3556	3	3556	3	0.00
29/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3587	3	3587	3	0.00
29/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	5612	6	5612	6	0.00
29/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	5651	6	5651	6	0.00
29/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	5572	6	5572	6	0.00