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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
26/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	2025 On 05-August-21			Bond Future	153.17	153.1415	153.1667	153.1415	4,073.00
26/07/2021	2025 On 04-November-21			Bond Future	154.84	154.8200	154.8447	154.8200	4,436.00
26/07/2021	2025 On 03-February-22			Bond Future	155.10	155.0706	155.0950	155.0706	0.00
26/07/2021	2025 On 05-May-22			Bond Future	156.97	156.9451	156.9695	156.9451	0.00
26/07/2021	2025 On 04-August-22			Bond Future	157.29	157.2685	157.2931	157.2685	50.00
26/07/2021	2029 On 05-August-21			Bond Future	113.20	113.0156	113.1951	113.0156	2,437.00
26/07/2021	2029 On 04-November-21			Bond Future	113.27	113.0849	113.2658	113.0849	2,764.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2021	2029 On 03-February-22			Bond Future	114.60	114.4137	114.5963	114.4137	0.00
26/07/2021	2029 On 05-May-22			Bond Future	114.79	114.6078	114.7925	114.6078	0.00
26/07/2021	2029 On 04-August-22			Bond Future	116.20	116.0142	116.2010	116.0142	0.00
26/07/2021	2030 On 05-August-21			Bond Future	8.87	94.6211	8.8720	94.6211	35,926.00
26/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8334	8	8334	8	0.00
26/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	60	0	60	0	5,000.00
26/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3495	3	3495	3	0.00
26/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4820	4	4820	4	0.00
26/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	897	1	897	1	600.00
26/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7676	7	7676	7	0.00
26/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
26/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8284	8	8284	8	0.00
26/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	8234	8	8234	8	0.00
26/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6909	6	6909	6	0.00
26/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	533	0	533	0	479.00
26/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3231	3	3231	3	600.00
26/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16242	16	16242	16	0.00
26/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1719	1	1719	1	0.00
26/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	414	0	414	0	200.00
26/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	6959	7	6959	7	0.00
26/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	158	0	158	0	7,500.00
26/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2201	3	2201	3	0.00
26/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
26/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
26/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	938	1	938	1	0.00
26/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	456	1	456	1	0.00
26/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	23	0	23	0	0.00
26/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	2	0	2	0	479.00
26/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	771	1	771	1	0.00
26/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	16	0	16	0	0.00
26/07/2021	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
26/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2030 On 04-November-21			Bond Future	9.06	95.6350	9.0569	95.6350	94,131.00
26/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1261	1	1261	1	3,250.00
26/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2777	3	2777	3	0.00
26/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1304	1	1304	1	300.00
26/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	12042	12	12042	12	0.00
26/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8253	8	8253	8	0.00
26/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5084	5	5084	5	29.00
26/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8162	8	8162	8	0.00
26/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	477	0	477	0	300.00
26/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2946	0	2946	0	0.00
26/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11231	11	11231	11	0.00
26/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2455	2	2455	2	29.00
26/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8207	8	8207	8	0.00
26/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	202	0	202	0	0.00
26/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	205	0	205	0	0.00
26/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	4928	5	4928	5	0.00
26/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1354	0	1354	0	9,100.00
26/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	2897	3	2897	3	0.00
26/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	47	0	47	0	300.00
26/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1454	2	1454	2	0.00
26/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1673	2	1673	2	0.00
26/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	198	0	198	0	0.00
26/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	70	0	70	0	29.00
26/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	597	1	597	1	0.00
26/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	2966	3	2966	3	0.00
26/07/2021	2030 On 03-February-22			Bond Future	9.25	92.7314	9.2482	92.7314	0.00
26/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3711	3	3711	3	1,000.00
26/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8537	8	8537	8	0.00
26/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4313	4	4313	4	0.00
26/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3181	3	3181	3	0.00
26/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3211	3	3211	3	0.00
26/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1683	2	1683	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
26/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2946	3	2946	3	0.00
26/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	886	1	886	1	101.00
26/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3242	3	3242	3	0.00
26/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2178	2	2178	2	0.00
26/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2407	3	2407	3	101.00
26/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5586	6	5586	6	0.00
26/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3828	4	3828	4	0.00
26/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2200	2	2200	2	0.00
26/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2223	2	2223	2	0.00
26/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1545	2	1545	2	101.00
26/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	511	1	511	1	1,000.00
26/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1867	2	1867	2	0.00
26/07/2021	2030 On 05-May-22			Bond Future	9.45	93.8314	9.4491	93.8314	0.00
26/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1836	2	1836	2	1,800.00
26/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8603	8	8603	8	0.00
26/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5469	5	5469	5	0.00
26/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2882	3	2882	3	0.00
26/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5434	5	5434	5	0.00
26/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1118	1	1118	1	1,073.00
26/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	743	1	743	1	1,800.00
26/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4621	4	4621	4	0.00
26/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5504	5	5504	5	0.00
26/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1707	2	1707	2	0.00
26/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7776	8	7776	8	0.00
26/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4760	5	4760	5	0.00
26/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1734	2	1734	2	0.00
26/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3392	4	3392	4	1,073.00
26/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6316	7	6316	7	0.00
26/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2099	2	2099	2	1,073.00
26/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1720	2	1720	2	0.00
26/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	888	1	888	1	1,800.00
26/07/2021	2030 On 04-August-22			Bond Future	9.67	90.9090	9.6691	90.9090	0.00
26/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	3147	3	3147	3	0.00

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26/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	3123	3	3123	3	0.00
26/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3172	3	3172	3	0.00
26/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3713	4	3713	4	0.00
26/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3764	4	3764	4	0.00
26/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3738	4	3738	4	0.00
26/07/2021	2032 On 05-August-21			Bond Future	9.64	93.2344	9.6387	93.2344	14,057.00
26/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9814	9	9814	9	0.00
26/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9761	9	9761	9	0.00
26/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9867	9	9867	9	0.00
26/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2032 On 04-November-21			Bond Future	9.83	90.0889	9.8336	90.0889	120,757.00
26/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	931	1	931	1	700.00
26/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15656	15	15656	15	0.00
26/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10480	10	10480	10	0.00
26/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2211	2	2211	2	700.00
26/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10432	10	10432	10	0.00
26/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10383	10	10383	10	0.00
26/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	151	0	151	0	0.00
26/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	156	0	156	0	0.00
26/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	16	0	16	0	700.00
26/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	154	0	154	0	0.00
26/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2233	3	2233	3	0.00
26/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4009	4	4009	4	0.00
26/07/2021	2032 On 03-February-22			Bond Future	10.03	91.1263	10.0319	91.1263	0.00
26/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1803	2	1803	2	210.00
26/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6295	6	6295	6	0.00
26/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	3967	4	3967	4	0.00
26/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3266	3	3266	3	0.00
26/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	877	1	877	1	97.00
26/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4322	4	4322	4	0.00
26/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	606	1	606	1	198.00

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26/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4286	4	4286	4	0.00
26/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4616	4	4616	4	0.00
26/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7060	7	7060	7	0.00
26/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2292	2	2292	2	0.00
26/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1708	2	1708	2	400.00
26/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5115	5	5115	5	0.00
26/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4214	4	4214	4	0.00
26/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4250	4	4250	4	0.00
26/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	1981	2	1981	2	0.00
26/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2002	2	2002	2	0.00
26/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1571	2	1571	2	97.00
26/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1941	2	1941	2	198.00
26/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3590	4	3590	4	198.00
26/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7440	8	7440	8	0.00
26/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	989	1	989	1	210.00
26/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1790	2	1790	2	210.00
26/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2149	2	2149	2	400.00
26/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4380	5	4380	5	0.00
26/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1961	2	1961	2	0.00
26/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2643	3	2643	3	97.00
26/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6255	7	6255	7	0.00
26/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1179	1	1179	1	400.00
26/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4234	5	4234	5	0.00
26/07/2021	2032 On 05-May-22			Bond Future	10.24	88.0605	10.2358	88.0605	0.00
26/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6237	6	6237	6	0.00
26/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6161	6	6161	6	0.00
26/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6199	6	6199	6	0.00
26/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1881	2	1881	2	0.00
26/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1896	2	1896	2	0.00
26/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1867	2	1867	2	0.00
26/07/2021	2032 On 04-August-22			Bond Future	10.45	89.0712	10.4515	89.0712	0.00
26/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3215	3	3215	3	0.00
26/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3190	3	3190	3	0.00

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26/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3241	3	3241	3	0.00
26/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4575	5	4575	5	0.00
26/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4545	5	4545	5	0.00
26/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4515	5	4515	5	0.00
26/07/2021	2033 On 05-August-21			Bond Future	107.10	106.7529	107.0961	106.7529	2,357.00
26/07/2021	2033 On 04-November-21			Bond Future	107.02	106.6750	107.0215	106.6750	8,729.00
26/07/2021	2033 On 03-February-22			Bond Future	108.28	107.9284	108.2786	107.9284	0.00
26/07/2021	2033 On 05-May-22			Bond Future	108.32	107.9651	108.3193	107.9651	0.00
26/07/2021	2033 On 04-August-22			Bond Future	109.65	109.2899	109.6484	109.2899	4.00
26/07/2021	2037 On 05-August-21			Bond Future	10.54	83.8805	10.5376	83.8805	57,745.00
26/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10414	9	10414	9	0.00
26/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10469	9	10469	9	0.00
26/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10524	10	10524	10	0.00
26/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2037 On 04-November-21			Bond Future	10.73	84.7792	10.7279	84.7792	111,861.00
26/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12223	11	12223	11	0.00
26/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12174	11	12174	11	0.00
26/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9623	9	9623	9	0.00
26/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5588	5	5588	5	600.00
26/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12273	11	12273	11	0.00
26/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	139	0	139	0	0.00
26/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	280	0	280	0	600.00
26/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	849	1	849	1	0.00
26/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	140	0	140	0	0.00
26/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	137	0	137	0	0.00
26/07/2021	2037 On 03-February-22			Bond Future	10.92	81.5005	10.9246	81.5005	0.00
26/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5222	5	5222	5	0.00
26/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5182	5	5182	5	0.00
26/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5142	5	5142	5	0.00
26/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1883	2	1883	2	0.00
26/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1922	2	1922	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
26/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1902	2	1902	2	0.00
26/07/2021	2037 On 05-May-22			Bond Future	11.13	82.4675	11.1269	82.4675	0.00
26/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6439	6	6439	6	0.00
26/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6359	6	6359	6	0.00
26/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6398	6	6398	6	0.00
26/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2229	3	2229	3	0.00
26/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2262	3	2262	3	0.00
26/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2245	3	2245	3	0.00
26/07/2021	2037 On 04-August-22			Bond Future	11.34	79.1570	11.3444	79.1570	0.00
26/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3055	3	3055	3	0.00
26/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3003	3	3003	3	0.00
26/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3029	3	3029	3	0.00
26/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	5782	6	5782	6	0.00
26/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	5709	6	5709	6	0.00
26/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	5745	6	5745	6	0.00
26/07/2021	2038 On 05-August-21			Bond Future	116.66	116.6339	116.6596	116.6339	6,475.00
26/07/2021	2038 On 04-November-21			Bond Future	117.94	117.9124	117.9376	117.9124	7,564.00
26/07/2021	2038 On 03-February-22			Bond Future	117.56	117.5333	117.5585	117.5333	0.00
26/07/2021	2038 On 05-May-22			Bond Future	118.98	118.9542	118.9794	118.9542	0.00
26/07/2021	2038 On 04-August-22			Bond Future	118.64	118.6113	118.6367	118.6113	0.00
26/07/2021	2040 On 05-August-21			Bond Future	10.69	85.6330	10.6870	85.6330	35,140.00
26/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11484	10	11484	10	0.00
26/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	5829	5	5829	5	900.00
26/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	22909	22	22909	22	0.00
26/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11427	10	11427	10	0.00
26/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11370	10	11370	10	0.00
26/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	2642	2	2642	2	900.00
26/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	113	0	113	0	0.00
26/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
26/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	4	0	4	0	0.00
26/07/2021	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
26/07/2021	2040 On 04-November-21			Bond Future	10.87	86.5505	10.8733	86.5505	79,067.00
26/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	12645	12	12645	12	0.00
26/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	12594	12	12594	12	0.00
26/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12542	11	12542	11	0.00
26/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	182	0	182	0	0.00
26/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	180	0	180	0	0.00
26/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	178	0	178	0	0.00
26/07/2021	2040 On 03-February-22			Bond Future	11.07	83.0419	11.0658	83.0419	0.00
26/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5466	5	5466	5	0.00
26/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5423	5	5423	5	0.00
26/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5509	5	5509	5	0.00
26/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2127	3	2127	3	0.00
26/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2106	3	2106	3	0.00
26/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2086	3	2086	3	0.00
26/07/2021	2040 On 05-May-22			Bond Future	11.26	84.0273	11.2633	84.0273	0.00
26/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	777	1	777	1	1,200.00
26/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6517	6	6517	6	0.00
26/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6476	6	6476	6	0.00
26/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2028	2	2028	2	1,200.00
26/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11553	11	11553	11	0.00
26/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6559	6	6559	6	0.00
26/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2420	3	2420	3	0.00
26/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1081	1	1081	1	1,200.00
26/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2439	3	2439	3	0.00
26/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6783	8	6783	8	0.00
26/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2458	3	2458	3	0.00
26/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	11170	12	11170	12	0.00
26/07/2021	2040 On 04-August-22			Bond Future	11.48	80.4839	11.4753	80.4839	0.00
26/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3165	3	3165	3	0.00
26/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3193	3	3193	3	0.00
26/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3220	3	3220	3	0.00
26/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	6002	7	6002	7	0.00
26/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	6042	7	6042	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
26/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	6081	7	6081	7	0.00
26/07/2021	2044 On 05-August-21			Bond Future	10.75	82.2134	10.7509	82.2134	40,383.00
26/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	11753	11	11753	11	0.00
26/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	11697	10	11697	10	0.00
26/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	11808	11	11808	11	0.00
26/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
26/07/2021	2044 On 04-November-21			Bond Future	10.93	83.0943	10.9292	83.0943	33,509.00
26/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12286	11	12286	11	0.00
26/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12234	11	12234	11	0.00
26/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12337	11	12337	11	0.00
26/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	173	0	173	0	0.00
26/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	177	0	177	0	0.00
26/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	175	0	175	0	0.00
26/07/2021	2044 On 03-February-22			Bond Future	11.11	79.6710	11.1133	79.6710	0.00
26/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5425	5	5425	5	0.00
26/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5381	5	5381	5	0.00
26/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5338	5	5338	5	0.00
26/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2186	3	2186	3	0.00
26/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2165	3	2165	3	0.00
26/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2144	3	2144	3	0.00
26/07/2021	2044 On 05-May-22			Bond Future	11.30	80.6164	11.3017	80.6164	0.00
26/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6472	6	6472	6	0.00
26/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6430	6	6430	6	0.00
26/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6389	6	6389	6	0.00
26/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2510	3	2510	3	0.00
26/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2490	3	2490	3	0.00
26/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2471	3	2471	3	0.00
26/07/2021	2044 On 04-August-22			Bond Future	11.50	77.1590	11.5037	77.1590	0.00
26/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3273	3	3273	3	0.00
26/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3244	3	3244	3	0.00
26/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3216	3	3216	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
26/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	6033	7	6033	7	0.00
26/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5993	7	5993	7	0.00
26/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5953	7	5953	7	0.00
26/07/2021	2046 On 05-August-21			Bond Future	105.47	106.3314	105.4715	106.3314	9,549.00
26/07/2021	2046 On 04-November-21			Bond Future	104.79	105.6593	104.7894	105.6593	15,740.00
26/07/2021	2046 On 03-February-22			Bond Future	106.02	106.9010	106.0205	106.9010	0.00
26/07/2021	2046 On 05-May-22			Bond Future	105.43	106.3253	105.4340	106.3253	0.00
26/07/2021	2046 On 04-August-22			Bond Future	106.73	107.6303	106.7279	107.6303	0.00
26/07/2021	2050 On 05-August-21			Bond Future	107.16	106.6421	107.1606	106.6421	5,724.00
26/07/2021	2050 On 04-November-21			Bond Future	108.33	107.8108	108.3345	107.8108	9,927.00
26/07/2021	2050 On 03-February-22			Bond Future	107.65	107.1170	107.6463	107.1170	0.00
26/07/2021	2050 On 05-May-22			Bond Future	108.95	108.4119	108.9477	108.4119	0.00
26/07/2021	2050 On 04-August-22			Bond Future	108.28	107.7398	108.2819	107.7398	0.00
26/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	AL37 On 05-August-21			Index Future	799.41	797.5790	799.4070	797.5790	0.00
26/07/2021	AL37 On 04-November-21			Index Future	808.05	806.2150	808.0510	806.2150	0.00
26/07/2021	AL37 On 03-February-22			Index Future	817.34	815.4910	817.3400	815.4910	0.00
26/07/2021	AL37 On 05-May-22			Index Future	827.02	825.1520	827.0180	825.1520	0.00
26/07/2021	AL37 On 04-August-22			Index Future	836.87	834.9810	836.8670	834.9810	0.00
26/07/2021	AL7T On 05-August-21			Index Future	911.77	906.1820	911.7710	906.1820	0.00
26/07/2021	AL7T On 04-November-21			Index Future	921.63	915.9940	921.6290	915.9940	0.00
26/07/2021	AL7T On 03-February-22			Index Future	932.22	926.5320	932.2240	926.5320	0.00
26/07/2021	AL7T On 05-May-22			Index Future	943.26	937.5090	943.2630	937.5090	0.00
26/07/2021	AL7T On 04-August-22			Index Future	954.50	948.6760	954.4960	948.6760	0.00
26/07/2021	ALBI On 05-August-21			Index Future	798.93	792.3980	798.9250	792.3980	103.00
26/07/2021	ALBI On 04-November-21			Index Future	807.56	800.9770	807.5630	800.9770	114.00
26/07/2021	ALBI On 03-February-22			Index Future	816.85	810.1930	816.8460	810.1930	0.00
26/07/2021	ALBI On 05-May-22			Index Future	826.52	819.7910	826.5190	819.7910	0.00
26/07/2021	ALBI On 04-August-22			Index Future	836.36	829.5560	836.3620	829.5560	0.00
26/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	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
26/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2021	ES33 On 05-August-21			Bond Future	11.22	77.9819	11.2194	77.9819	0.00
26/07/2021	ES33 On 04-November-21			Bond Future	11.46	75.0616	11.4563	75.0616	350.00
26/07/2021	ES33 On 03-February-22			Bond Future	11.70	75.9441	11.7025	75.9441	0.00
26/07/2021	ES33 On 05-May-22			Bond Future	11.95	73.0851	11.9512	73.0851	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
26/07/2021	ES33 On 04-August-22			Bond Future	12.21	73.9343	12.2141	73.9343	0.00
26/07/2021	ES42 On 05-August-21			Bond Future	11.76	76.3606	11.7626	76.3606	0.00
26/07/2021	ES42 On 04-November-21			Bond Future	11.99	72.9399	11.9879	72.9399	4,779.00
26/07/2021	ES42 On 03-February-22			Bond Future	12.21	73.7980	12.2146	73.7980	0.00
26/07/2021	ES42 On 05-May-22			Bond Future	12.45	70.4323	12.4518	70.4323	0.00
26/07/2021	ES42 On 04-August-22			Bond Future	12.70	71.2489	12.6956	71.2489	0.00
26/07/2021	GOVI On 05-August-21			GOVI	789.24	782.8900	789.2400	782.8900	51.00
26/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	700900	64	700900	64	0.00
26/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	701000	64	701000	64	0.00
26/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	701100	64	701100	64	0.00
26/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-November-21			GOVI	797.77	791.3670	797.7730	791.3670	933.00
26/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	693530	63	693530	63	0.00
26/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	693730	63	693730	63	0.00
26/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	693630	63	693630	63	0.00
26/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 03-February-22			GOVI	806.94	800.4720	806.9440	800.4720	0.00
26/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	141940	8	141940	8	0.00
26/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	142040	8	142040	8	0.00
26/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	141840	8	141840	8	0.00
26/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 05-May-22			GOVI	816.50	809.9550	816.5000	809.9550	0.00
26/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	282600	22	282600	22	0.00
26/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	282700	22	282700	22	0.00
26/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	282500	22	282500	22	0.00
26/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
26/07/2021	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
26/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-August-22			GOVI	826.22	819.6020	826.2230	819.6020	0.00
26/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	69530	0	69530	0	0.00
26/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	69630	0	69630	0	0.00
26/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	69430	0	69430	0	0.00
26/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
26/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
26/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2021	IGOV On 05-August-21			Index Future	288.72	288.5580	288.7160	288.5580	83.00
26/07/2021	IGOV On 04-November-21			Index Future	291.91	291.7540	291.9090	291.7540	392.00
26/07/2021	IGOV On 03-February-22			Index Future	295.34	295.1820	295.3360	295.1820	0.00
26/07/2021	IGOV On 05-May-22			Index Future	298.90	298.7490	298.9030	298.7490	0.00
26/07/2021	IGOV On 04-August-22			Index Future	302.53	302.3760	302.5320	302.3760	0.00
26/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
26/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
26/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
26/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/07/2021	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
26/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.2850	3.6950	96.2850	0.00
26/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2450	3.7250	96.2450	30,000.00
26/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.1500	3.8200	96.1500	0.00
26/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.86	96.1100	3.8600	96.1100	0.00
26/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	95.9850	3.9650	95.9850	0.00
26/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.06	95.8900	4.0600	95.8900	0.00
26/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.22	95.7200	4.2200	95.7200	0.00
26/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.55	95.3850	4.5450	95.3850	471.00
26/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.76	95.1500	4.7600	95.1500	0.00
26/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.8850	5.0350	94.8850	0.00
26/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.24	94.6750	5.2350	94.6750	0.00
26/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.43	94.4850	5.4250	94.4850	0.00
26/07/2021	R023 On 05-August-21			Bond Future	5.00	107.5027	4.9950	107.5027	6,053.00
26/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	479	0	479	0	0.00
26/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	450	0	450	0	0.00
26/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	465	0	465	0	0.00
26/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	3	0	3	0	0.00
26/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	3	0	3	0	0.00
26/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	2	0	2	0	0.00
26/07/2021	R023 On 04-November-21			Bond Future	5.12	104.7475	5.1243	104.7475	12,704.00
26/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	113	0	113	0	0.00
26/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	107	0	107	0	0.00
26/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	102	0	102	0	0.00
26/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	390	0	390	0	0.00
26/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	382	0	382	0	0.00
26/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	375	0	375	0	0.00
26/07/2021	R023 On 03-February-22			Bond Future	5.26	105.9531	5.2553	105.9531	0.00
26/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	174	0	174	0	0.00
26/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	169	0	169	0	0.00
26/07/2021	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
26/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	361	0	361	0	0.00
26/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	371	0	371	0	0.00
26/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	366	0	366	0	0.00
26/07/2021	R023 On 05-May-22			Bond Future	5.40	103.2989	5.3981	103.2989	0.00
26/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	818	1	818	1	0.00
26/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	811	1	811	1	0.00
26/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	825	1	825	1	0.00
26/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	106	0	106	0	0.00
26/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	108	0	108	0	0.00
26/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	107	0	107	0	0.00
26/07/2021	R023 On 04-August-22			Bond Future	5.66	104.5110	5.6551	104.5110	0.00
26/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	411	0	411	0	0.00
26/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	407	0	407	0	0.00
26/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	414	0	414	0	0.00
26/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	196	0	196	0	0.00
26/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	200	0	200	0	0.00
26/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	198	0	198	0	0.00
26/07/2021	R035 On 05-August-21			Bond Future	10.26	92.9773	10.2590	92.9773	49,039.00
26/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
26/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
26/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3381	3	3381	3	0.00
26/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	187	0	187	0	100.00
26/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
26/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7029	6	7029	6	0.00
26/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	1	0	1	0	100.00
26/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	44161	45	44161	45	0.00
26/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	44	0	44	0	100.00
26/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1811	3	1811	3	0.00
26/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44394	45	44394	45	0.00
26/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44277	45	44277	45	0.00
26/07/2021	R035 On 04-November-21			Bond Future	10.46	89.4993	10.4564	89.4993	80,864.00
26/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5540	5	5540	5	0.00
26/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18527	18	18527	18	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
26/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12194	11	12194	11	0.00
26/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8296	7	8296	7	0.00
26/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1723	1	1723	1	782.00
26/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12245	11	12245	11	0.00
26/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	2958	2	2958	2	0.00
26/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1392	1	1392	1	350.00
26/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1418	1	1418	1	400.00
26/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3033	3	3033	3	400.00
26/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12296	11	12296	11	0.00
26/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	4974	4	4974	4	0.00
26/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1038	1	1038	1	782.00
26/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3218	4	3218	4	0.00
26/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	137	0	137	0	0.00
26/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	408	1	408	1	782.00
26/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1975	2	1975	2	0.00
26/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3651	4	3651	4	0.00
26/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2029	3	2029	3	350.00
26/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3693	4	3693	4	0.00
26/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	876	1	876	1	350.00
26/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	139	0	139	0	0.00
26/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	141	0	141	0	0.00
26/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	10	0	10	0	400.00
26/07/2021	R035 On 03-February-22			Bond Future	10.66	90.5295	10.6606	90.5295	0.00
26/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4644	4	4644	4	0.00
26/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8250	7	8250	7	0.00
26/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	903	1	903	1	683.00
26/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5402	5	5402	5	0.00
26/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1623	1	1623	1	280.00
26/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2277	2	2277	2	1,600.00
26/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5568	5	5568	5	0.00
26/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2027	2	2027	2	200.00
26/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7557	7	7557	7	0.00
26/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4567	4	4567	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
26/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6037	5	6037	5	0.00
26/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3205	3	3205	3	0.00
26/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5361	5	5361	5	0.00
26/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5320	5	5320	5	0.00
26/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1878	2	1878	2	0.00
26/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1859	2	1859	2	0.00
26/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1588	2	1588	2	683.00
26/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1145	1	1145	1	280.00
26/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1769	2	1769	2	200.00
26/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4618	5	4618	5	0.00
26/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2227	3	2227	3	1,600.00
26/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4276	5	4276	5	0.00
26/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3272	4	3272	4	683.00
26/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7302	8	7302	8	0.00
26/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1840	2	1840	2	0.00
26/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	994	1	994	1	1,800.00
26/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2271	3	2271	3	280.00
26/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5279	6	5279	6	0.00
26/07/2021	R035 On 05-May-22			Bond Future	10.86	87.1250	10.8623	87.1250	0.00
26/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6774	6	6774	6	0.00
26/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6733	6	6733	6	0.00
26/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6692	6	6692	6	0.00
26/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2145	2	2145	2	0.00
26/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2129	2	2129	2	0.00
26/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2114	2	2114	2	0.00
26/07/2021	R035 On 04-August-22			Bond Future	11.08	88.1220	11.0775	88.1220	0.00
26/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3320	3	3320	3	0.00
26/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3266	3	3266	3	0.00
26/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3293	3	3293	3	0.00
26/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5407	6	5407	6	0.00
26/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	5442	6	5442	6	0.00
26/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5372	6	5372	6	0.00
26/07/2021	R186 On 05-August-21			Bond Future	7.31	115.1534	7.3064	115.1534	55,927.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	6069	6	6069	6	0.00
26/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	6025	6	6025	6	0.00
26/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5980	6	5980	6	0.00
26/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R186 On 04-November-21			Bond Future	7.49	116.3872	7.4871	116.3872	66,818.00
26/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5753	6	5753	6	0.00
26/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3289	3	3289	3	0.00
26/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3221	3	3221	3	0.00
26/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2221	2	2221	2	0.00
26/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3255	3	3255	3	0.00
26/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	533	1	533	1	0.00
26/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	543	1	543	1	0.00
26/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	523	1	523	1	0.00
26/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	149	0	149	0	15,177.00
26/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	954	1	954	1	15,177.00
26/07/2021	R186 On 03-February-22			Bond Future	7.67	112.4447	7.6723	112.4447	0.00
26/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1240	1	1240	1	0.00
26/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1223	1	1223	1	0.00
26/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1257	1	1257	1	0.00
26/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	2863	3	2863	3	0.00
26/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	2917	3	2917	3	0.00
26/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	2890	3	2890	3	0.00
26/07/2021	R186 On 05-May-22			Bond Future	7.87	113.7783	7.8704	113.7783	0.00
26/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3356	3	3356	3	0.00
26/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3330	3	3330	3	0.00
26/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3382	3	3382	3	0.00
26/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1583	2	1583	2	0.00
26/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1610	2	1610	2	0.00
26/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1596	2	1596	2	0.00
26/07/2021	R186 On 04-August-22			Bond Future	8.09	109.8165	8.0911	109.8165	0.00
26/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2623	3	2623	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
26/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2643	3	2643	3	0.00
26/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2664	3	2664	3	0.00
26/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2440	3	2440	3	0.00
26/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2457	3	2457	3	0.00
26/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2475	3	2475	3	0.00
26/07/2021	R197 On 05-August-21			Bond Future	322.03	321.9522	322.0325	321.9522	1,029.00
26/07/2021	R197 On 04-November-21			Bond Future	325.56	325.4810	325.5605	325.4810	1,267.00
26/07/2021	R197 On 03-February-22			Bond Future	321.24	321.1566	321.2360	321.1566	0.00
26/07/2021	R197 On 05-May-22			Bond Future	325.12	325.0395	325.1192	325.0395	0.00
26/07/2021	R197 On 04-August-22			Bond Future	320.79	320.7129	320.7931	320.7129	0.00
26/07/2021	R202 On 05-August-21			Bond Future	235.02	234.7444	235.0249	234.7444	3,560.00
26/07/2021	R202 On 04-November-21			Bond Future	237.60	237.3174	237.5996	237.3174	9,704.00
26/07/2021	R202 On 03-February-22			Bond Future	236.06	235.7776	236.0624	235.7776	0.00
26/07/2021	R202 On 05-May-22			Bond Future	238.92	238.6278	238.9155	238.6278	0.00
26/07/2021	R202 On 04-August-22			Bond Future	237.43	237.1392	237.4301	237.1392	0.00
26/07/2021	R209 On 05-August-21			Bond Future	10.26	71.4069	10.2609	71.4069	19,802.00
26/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8201	7	8201	7	0.00
26/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8152	7	8152	7	0.00
26/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8249	7	8249	7	0.00
26/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R209 On 04-November-21			Bond Future	10.44	69.0322	10.4369	69.0322	24,538.00
26/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	310	0	310	0	6,000.00
26/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9165	8	9165	8	0.00
26/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1040	1	1040	1	0.00
26/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8375	8	8375	8	0.00
26/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2320	2	2320	2	0.00
26/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9209	8	9209	8	0.00
26/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9122	8	9122	8	0.00
26/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	193	0	193	0	0.00
26/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	251	0	251	0	9,000.00
26/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3587	4	3587	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
26/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	196	0	196	0	0.00
26/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	198	0	198	0	0.00
26/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1963	2	1963	2	9,400.00
26/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5936	7	5936	7	0.00
26/07/2021	R209 On 03-February-22			Bond Future	10.61	69.8271	10.6146	69.8271	0.00
26/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4163	4	4163	4	0.00
26/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4129	4	4129	4	0.00
26/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4094	4	4094	4	0.00
26/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1899	2	1899	2	0.00
26/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1880	2	1880	2	0.00
26/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1862	2	1862	2	0.00
26/07/2021	R209 On 05-May-22			Bond Future	10.80	67.5140	10.7957	67.5140	0.00
26/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5370	5	5370	5	0.00
26/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5335	5	5335	5	0.00
26/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5301	5	5301	5	0.00
26/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1991	2	1991	2	0.00
26/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1974	2	1974	2	0.00
26/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1959	2	1959	2	0.00
26/07/2021	R209 On 04-August-22			Bond Future	10.98	68.2868	10.9846	68.2868	0.00
26/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2645	2	2645	2	0.00
26/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2692	2	2692	2	0.00
26/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2669	2	2669	2	0.00
26/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4851	5	4851	5	0.00
26/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4883	5	4883	5	0.00
26/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4819	5	4819	5	0.00
26/07/2021	R210 On 05-August-21			Bond Future	208.17	208.5067	208.1690	208.5067	1,305.00
26/07/2021	R210 On 04-November-21			Bond Future	207.66	208.0065	207.6641	208.0065	1,486.00
26/07/2021	R210 On 03-February-22			Bond Future	210.10	210.4508	210.1037	210.4508	0.00
26/07/2021	R210 On 05-May-22			Bond Future	209.81	210.1630	209.8113	210.1630	0.00
26/07/2021	R210 On 04-August-22			Bond Future	212.39	212.7420	212.3860	212.7420	0.00
26/07/2021	R212 On 05-August-21			Bond Future	173.17	173.1495	173.1712	173.1495	2,437.00
26/07/2021	R212 On 04-November-21			Bond Future	175.07	175.0474	175.0683	175.0474	415.00
26/07/2021	R213 On 05-August-21			Bond Future	9.26	88.4195	9.2572	88.4195	1,769.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8492	8	8492	8	0.00
26/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	8094	8	8094	8	0.00
26/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4821	4	4821	4	0.00
26/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	896	1	896	1	0.00
26/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8442	8	8442	8	0.00
26/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8393	8	8393	8	0.00
26/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	2	0	2	0	0.00
26/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	428	1	428	1	0.00
26/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R213 On 04-November-21			Bond Future	9.44	85.8379	9.4434	85.8379	8,897.00
26/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8704	8	8704	8	0.00
26/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8659	8	8659	8	0.00
26/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8749	8	8749	8	0.00
26/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	193	0	193	0	0.00
26/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	190	0	190	0	0.00
26/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	187	0	187	0	0.00
26/07/2021	R213 On 03-February-22			Bond Future	9.64	86.8259	9.6357	86.8259	0.00
26/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4386	4	4386	4	0.00
26/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1531	1	1531	1	220.00
26/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	5990	6	5990	6	0.00
26/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1680	1	1680	1	430.00
26/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4670	4	4670	4	0.00
26/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3062	3	3062	3	0.00
26/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4316	4	4316	4	0.00
26/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2556	2	2556	2	0.00
26/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3709	3	3709	3	0.00
26/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3677	3	3677	3	0.00
26/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6264	6	6264	6	0.00
26/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	909	1	909	1	102.00
26/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3806	3	3806	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
26/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	697	1	697	1	200.00
26/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3742	3	3742	3	0.00
26/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	1931	2	1931	2	0.00
26/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1892	2	1892	2	430.00
26/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	3934	4	3934	4	0.00
26/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5521	6	5521	6	0.00
26/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2853	3	2853	3	200.00
26/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6286	7	6286	7	0.00
26/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	974	1	974	1	220.00
26/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1044	1	1044	1	430.00
26/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	1970	2	1970	2	0.00
26/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	1951	2	1951	2	0.00
26/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1630	2	1630	2	200.00
26/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2403	3	2403	3	102.00
26/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1474	2	1474	2	102.00
26/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1598	2	1598	2	220.00
26/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4173	5	4173	5	0.00
26/07/2021	R213 On 05-May-22			Bond Future	9.83	84.3234	9.8270	84.3234	0.00
26/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5745	5	5745	5	0.00
26/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5710	5	5710	5	0.00
26/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5674	5	5674	5	0.00
26/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1622	2	1622	2	0.00
26/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1636	2	1636	2	0.00
26/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1649	2	1649	2	0.00
26/07/2021	R213 On 04-August-22			Bond Future	10.03	85.2930	10.0326	85.2930	0.00
26/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3142	3	3142	3	0.00
26/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3117	3	3117	3	0.00
26/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	3092	3	3092	3	0.00
26/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3810	4	3810	4	0.00
26/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3861	4	3861	4	0.00
26/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3836	4	3836	4	0.00
26/07/2021	R214 On 05-August-21			Bond Future	10.69	67.8823	10.6858	67.8823	11,421.00
26/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7183	6	7183	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
26/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7232	6	7232	6	0.00
26/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7134	6	7134	6	0.00
26/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R214 On 04-November-21			Bond Future	10.86	65.3327	10.8613	65.3327	16,635.00
26/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8592	8	8592	8	0.00
26/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8549	8	8549	8	0.00
26/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8506	8	8506	8	0.00
26/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	251	0	251	0	0.00
26/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	245	0	245	0	0.00
26/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	248	0	248	0	0.00
26/07/2021	R214 On 03-February-22			Bond Future	11.04	66.0847	11.0417	66.0847	0.00
26/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	3961	3	3961	3	0.00
26/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	3928	3	3928	3	0.00
26/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	3995	3	3995	3	0.00
26/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2023	2	2023	2	0.00
26/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2003	2	2003	2	0.00
26/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1983	2	1983	2	0.00
26/07/2021	R214 On 05-May-22			Bond Future	11.22	63.5887	11.2188	63.5887	0.00
26/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	4940	4	4940	4	0.00
26/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	4908	4	4908	4	0.00
26/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	4973	4	4973	4	0.00
26/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2208	3	2208	3	0.00
26/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2190	3	2190	3	0.00
26/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2172	3	2172	3	0.00
26/07/2021	R214 On 04-August-22			Bond Future	11.41	64.3152	11.4059	64.3152	0.00
26/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2627	2	2627	2	0.00
26/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2604	2	2604	2	0.00
26/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2651	2	2651	2	0.00
26/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4961	6	4961	6	0.00
26/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4994	6	4994	6	0.00
26/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4928	6	4928	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
26/07/2021	R248 On 05-August-21			Bond Future	10.69	85.6761	10.6858	85.6761	90,501.00
26/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	11886	11	11886	11	0.00
26/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	3	0	3	0	0.00
26/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	278	0	278	0	0.00
26/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	11829	11	11829	11	0.00
26/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	11942	11	11942	11	0.00
26/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	1842	1	1842	1	1,300.00
26/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	3730	3	3730	3	0.00
26/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	62	0	62	0	1,300.00
26/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	518	0	518	0	0.00
26/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	268	1	268	1	0.00
26/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1685	3	1685	3	0.00
26/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1162	2	1162	2	0.00
26/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	40	0	40	0	0.00
26/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	5414	7	5414	7	0.00
26/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	3033	4	3033	4	0.00
26/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
26/07/2021	R248 On 04-November-21			Bond Future	10.86	82.1829	10.8606	82.1829	127,694.00
26/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	767	1	767	1	1,050.00
26/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	969	1	969	1	0.00
26/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	161	0	161	0	0.00
26/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	12614	11	12614	11	0.00
26/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	12563	11	12563	11	0.00
26/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2431	2	2431	2	1,050.00
26/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	12666	12	12666	12	0.00
26/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	190	0	190	0	0.00
26/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	5822	7	5822	7	0.00
26/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2873	4	2873	4	0.00
26/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	195	0	195	0	0.00
26/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	193	0	193	0	0.00
26/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	10292	11	10292	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5224	6	5224	6	0.00
26/07/2021	R248 On 03-February-22			Bond Future	11.04	83.1290	11.0406	83.1290	0.00
26/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5300	5	5300	5	0.00
26/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5257	4	5257	4	0.00
26/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5214	4	5214	4	0.00
26/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2236	3	2236	3	0.00
26/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2282	3	2282	3	0.00
26/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2259	3	2259	3	0.00
26/07/2021	R248 On 05-May-22			Bond Future	11.22	79.6999	11.2173	79.6999	0.00
26/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6419	6	6419	6	0.00
26/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6377	6	6377	6	0.00
26/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6334	6	6334	6	0.00
26/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2569	3	2569	3	0.00
26/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2528	3	2528	3	0.00
26/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2549	3	2549	3	0.00
26/07/2021	R248 On 04-August-22			Bond Future	11.40	80.6105	11.4044	80.6105	0.00
26/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3269	3	3269	3	0.00
26/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3211	3	3211	3	0.00
26/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3240	3	3240	3	0.00
26/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	6090	7	6090	7	0.00
26/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	6132	7	6132	7	0.00
26/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	6048	7	6048	7	0.00