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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2021 TO: 27/07/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	2025 On 05-August-21			Bond Future	153.19	153.1667	153.1905	153.1667	3,723.00
27/07/2021	2025 On 04-November-21			Bond Future	154.86	154.8447	154.8637	154.8447	4,786.00
27/07/2021	2025 On 03-February-22			Bond Future	155.11	155.0950	155.1116	155.0950	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2025 On 05-May-22			Bond Future	156.98	156.9695	156.9837	156.9695	0.00
27/07/2021	2025 On 04-August-22			Bond Future	157.32	157.2931	157.3179	157.2931	0.00
27/07/2021	2029 On 05-August-21			Bond Future	113.14	113.1951	113.1364	113.1951	2,127.00
27/07/2021	2029 On 04-November-21			Bond Future	113.20	113.2658	113.2027	113.2658	2,964.00
27/07/2021	2029 On 03-February-22			Bond Future	114.53	114.5963	114.5305	114.5963	0.00
27/07/2021	2029 On 05-May-22			Bond Future	114.72	114.7925	114.7240	114.7925	0.00
27/07/2021	2029 On 04-August-22			Bond Future	116.14	116.2010	116.1393	116.2010	0.00
27/07/2021	2030 On 05-August-21			Bond Future	8.88	95.1171	95.0714	95.1171	32,665.00
27/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	8289	8	8	8	0.00
27/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	45	0	0	0	5,000.00
27/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3445	3	3	3	0.00
27/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4774	5	5	5	0.00
27/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7630	8	8	8	0.00
27/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	0	0	0	0	200.00
27/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	837	1	1	1	600.00
27/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	8238	8	8	8	0.00
27/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	8188	8	8	8	0.00
27/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6863	7	7	7	0.00
27/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	480	1	0	1	479.00
27/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1659	2	2	2	0.00
27/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	366	0	0	0	200.00
27/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3180	3	3	3	600.00
27/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	16196	16	16	16	0.00
27/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
27/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7005	7	7	7	0.00
27/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	144	0	0	0	7,500.00
27/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2232	2	2	2	0.00
27/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	0	0	0	0	200.00
27/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	935	1	1	1	0.00
27/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	18	0	0	0	0.00
27/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	441	0	0	0	0.00
27/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	1	0	0	0	479.00
27/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	764	1	1	1	0.00
27/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	12	0	0	0	0.00
27/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	0	0	0	0	479.00
27/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2030 On 04-November-21			Bond Future	9.07	96.1358	96.0863	96.1358	97,436.00
27/07/2021	2030 On 04-November-21	8.75	Call	Bond Future	1233	1	1	1	3,250.00
27/07/2021	2030 On 04-November-21	9.30	Call	Bond Future	2737	3	3	3	0.00
27/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1276	1	1	1	300.00
27/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11992	12	12	12	0.00
27/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8203	8	8	8	0.00
27/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5037	5	5	5	29.00
27/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	8112	8	8	8	0.00
27/07/2021	2030 On 04-November-21	9.35	Call	Bond Future	2905	3	3	3	0.00
27/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	11181	11	11	11	0.00
27/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2417	2	2	2	29.00
27/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8158	8	8	8	0.00
27/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	461	0	0	0	300.00
27/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	2918	3	3	3	0.00
27/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	47	0	0	0	300.00
27/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	201	0	0	0	0.00
27/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	204	0	0	0	0.00
27/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	4962	5	5	5	0.00
27/07/2021	2030 On 04-November-21	9.35	Put	Bond Future	1362	1	1	1	9,100.00
27/07/2021	2030 On 04-November-21	9.30	Put	Bond Future	1464	1	1	1	0.00
27/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	1685	2	2	2	0.00
27/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	198	0	0	0	0.00
27/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	70	0	0	0	29.00
27/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	599	1	1	1	0.00
27/07/2021	2030 On 04-November-21	8.75	Put	Bond Future	2987	3	3	3	0.00
27/07/2021	2030 On 03-February-22			Bond Future	9.26	93.2376	93.1859	93.2376	0.00

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27/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3672	4	4	4	1,000.00
27/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8487	9	8	9	0.00
27/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4272	4	4	4	0.00
27/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3145	3	3	3	0.00
27/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3175	3	3	3	0.00
27/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1657	2	2	2	1,000.00
27/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	2911	3	3	3	0.00
27/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	868	1	1	1	101.00
27/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3205	3	3	3	0.00
27/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2193	2	2	2	0.00
27/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2424	2	2	2	101.00
27/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	5620	6	6	6	0.00
27/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	3853	4	4	4	0.00
27/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2216	2	2	2	0.00
27/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2238	2	2	2	0.00
27/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1555	2	2	2	101.00
27/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	513	1	1	1	1,000.00
27/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	1880	2	2	2	0.00
27/07/2021	2030 On 05-May-22			Bond Future	9.46	94.3434	94.2896	94.3434	0.00
27/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1811	2	2	2	1,800.00
27/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8555	9	9	9	0.00
27/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5427	5	5	5	0.00
27/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2850	3	3	3	0.00
27/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5392	5	5	5	0.00
27/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1100	1	1	1	1,073.00
27/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	729	1	1	1	1,800.00
27/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4582	5	5	5	0.00
27/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5462	6	5	6	0.00
27/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	1718	2	2	2	0.00
27/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	7816	8	8	8	0.00
27/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	4789	5	5	5	0.00
27/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	1745	2	2	2	0.00
27/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3414	3	3	3	1,073.00

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27/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6352	6	6	6	0.00
27/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2113	2	2	2	1,073.00
27/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	1732	2	2	2	0.00
27/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	894	1	1	1	1,800.00
27/07/2021	2030 On 04-August-22			Bond Future	9.68	91.4273	91.3792	91.4273	0.00
27/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	3119	3	3	3	0.00
27/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	3095	3	3	3	0.00
27/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	3143	3	3	3	0.00
27/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	3733	4	4	4	0.00
27/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	3784	4	4	4	0.00
27/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	3758	4	4	4	0.00
27/07/2021	2032 On 05-August-21			Bond Future	9.63	93.8647	93.9394	93.8647	11,384.00
27/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9889	10	10	10	0.00
27/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9836	10	10	10	0.00
27/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9941	10	10	10	0.00
27/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2032 On 04-November-21			Bond Future	9.82	90.7254	90.7978	90.7254	122,910.00
27/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	943	1	1	1	700.00
27/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15727	16	16	16	0.00
27/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10545	10	11	10	0.00
27/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2237	2	2	2	700.00
27/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10497	10	10	10	0.00
27/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10448	10	10	10	0.00
27/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	144	0	0	0	0.00
27/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	149	0	0	0	0.00
27/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	15	0	0	0	700.00
27/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	146	0	0	0	0.00
27/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2186	2	2	2	0.00
27/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	3948	4	4	4	0.00
27/07/2021	2032 On 03-February-22			Bond Future	10.02	91.7698	91.8415	91.7698	0.00

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27/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	888	1	1	1	97.00
27/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4360	4	4	4	0.00
27/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	614	1	1	1	198.00
27/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4324	4	4	4	0.00
27/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4004	4	4	4	0.00
27/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3298	3	3	3	0.00
27/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	1824	2	2	2	210.00
27/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6343	6	6	6	0.00
27/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	4656	5	5	5	0.00
27/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7111	7	7	7	0.00
27/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2316	2	2	2	0.00
27/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	1728	2	2	2	400.00
27/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5157	5	5	5	0.00
27/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4252	4	4	4	0.00
27/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4288	4	4	4	0.00
27/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	1948	2	2	2	0.00
27/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	1968	2	2	2	0.00
27/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1542	2	2	2	97.00
27/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	1908	2	2	2	198.00
27/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3543	4	4	4	198.00
27/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7376	7	7	7	0.00
27/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	968	1	1	1	210.00
27/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	1758	2	2	2	210.00
27/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2113	2	2	2	400.00
27/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4328	4	4	4	0.00
27/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1156	1	1	1	400.00
27/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	2603	3	3	3	97.00
27/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6194	6	6	6	0.00
27/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	1928	2	2	2	0.00
27/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4183	4	4	4	0.00
27/07/2021	2032 On 05-May-22			Bond Future	10.22	88.7115	88.7825	88.7115	0.00
27/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6281	6	6	6	0.00
27/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6205	6	6	6	0.00

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27/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6243	6	6	6	0.00
27/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	1854	2	2	2	0.00
27/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	1869	2	2	2	0.00
27/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	1840	2	2	2	0.00
27/07/2021	2032 On 04-August-22			Bond Future	10.44	89.7301	89.8081	89.7301	0.00
27/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	3247	3	3	3	0.00
27/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	3221	3	3	3	0.00
27/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	3273	3	3	3	0.00
27/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	4528	5	5	5	0.00
27/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	4498	5	4	5	0.00
27/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	4469	5	4	5	0.00
27/07/2021	2033 On 05-August-21			Bond Future	107.12	107.0961	107.1176	107.0961	2,137.00
27/07/2021	2033 On 04-November-21			Bond Future	107.04	107.0215	107.0396	107.0215	8,979.00
27/07/2021	2033 On 03-February-22			Bond Future	108.30	108.2786	108.2951	108.2786	0.00
27/07/2021	2033 On 05-May-22			Bond Future	108.33	108.3193	108.3342	108.3193	0.00
27/07/2021	2033 On 04-August-22			Bond Future	109.67	109.6484	109.6707	109.6484	0.00
27/07/2021	2037 On 05-August-21			Bond Future	10.48	84.8596	85.2435	84.8596	57,745.00
27/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10798	10	11	10	0.00
27/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	10853	10	11	10	0.00
27/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	10908	11	11	11	0.00
27/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2037 On 04-November-21			Bond Future	10.67	85.7684	86.1536	85.7684	118,896.00
27/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12590	12	13	12	0.00
27/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12540	12	13	12	0.00
27/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	9973	10	10	10	0.00
27/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	5883	6	6	6	600.00
27/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12639	12	13	12	0.00
27/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	120	0	0	0	0.00
27/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	245	0	0	0	600.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	759	1	1	1	0.00
27/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	122	0	0	0	0.00
27/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	118	0	0	0	0.00
27/07/2021	2037 On 03-February-22			Bond Future	10.86	82.5008	82.8889	82.5008	0.00
27/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	5480	5	5	5	0.00
27/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	5439	5	5	5	0.00
27/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	5398	5	5	5	0.00
27/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	1753	2	2	2	0.00
27/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	1789	2	2	2	0.00
27/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	1771	2	2	2	0.00
27/07/2021	2037 On 05-May-22			Bond Future	11.06	83.4795	83.8709	83.4795	0.00
27/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	6703	6	7	6	0.00
27/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	6622	6	7	6	0.00
27/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	6662	6	7	6	0.00
27/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2102	2	2	2	0.00
27/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2134	2	2	2	0.00
27/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2118	2	2	2	0.00
27/07/2021	2037 On 04-August-22			Bond Future	11.28	80.1812	80.5830	80.1812	0.00
27/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	3224	3	3	3	0.00
27/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	3170	3	3	3	0.00
27/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	3197	3	3	3	0.00
27/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	5548	6	6	6	0.00
27/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	5477	6	5	6	0.00
27/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	5512	6	6	6	0.00
27/07/2021	2038 On 05-August-21			Bond Future	116.68	116.6596	116.6843	116.6596	6,475.00
27/07/2021	2038 On 04-November-21			Bond Future	117.96	117.9376	117.9586	117.9376	7,564.00
27/07/2021	2038 On 03-February-22			Bond Future	117.58	117.5585	117.5778	117.5585	0.00
27/07/2021	2038 On 05-May-22			Bond Future	119.00	118.9794	118.9969	118.9794	0.00
27/07/2021	2038 On 04-August-22			Bond Future	118.66	118.6367	118.6624	118.6367	0.00
27/07/2021	2040 On 05-August-21			Bond Future	10.62	86.7840	87.2304	86.7840	31,321.00
27/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	11930	11	12	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
27/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6273	6	6	6	900.00
27/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23355	23	23	23	0.00
27/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	11873	11	12	11	0.00
27/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11816	11	12	11	0.00
27/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3033	3	3	3	900.00
27/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	58	0	0	0	0.00
27/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
27/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	1	0	0	0	0.00
27/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2040 On 04-November-21			Bond Future	10.81	87.7134	88.1617	87.7134	82,886.00
27/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13069	13	13	13	0.00
27/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13017	13	13	13	0.00
27/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	12965	13	13	13	0.00
27/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	157	0	0	0	0.00
27/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	155	0	0	0	0.00
27/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	153	0	0	0	0.00
27/07/2021	2040 On 03-February-22			Bond Future	11.00	84.2179	84.6698	84.2179	0.00
27/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	5763	5	6	5	0.00
27/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	5719	5	6	5	0.00
27/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	5808	6	6	6	0.00
27/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	1971	2	2	2	0.00
27/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	1952	2	2	2	0.00
27/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	1933	2	2	2	0.00
27/07/2021	2040 On 05-May-22			Bond Future	11.19	85.2170	85.6729	85.2170	0.00
27/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	849	1	1	1	1,200.00
27/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	6822	7	7	7	0.00
27/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	6779	6	7	6	0.00
27/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2179	2	2	2	1,200.00
27/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	11933	12	12	12	0.00
27/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	6864	7	7	7	0.00
27/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2270	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1005	1	1	1	1,200.00
27/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2288	2	2	2	0.00
27/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6478	7	6	7	0.00
27/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2306	2	2	2	0.00
27/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10787	11	11	11	0.00
27/07/2021	2040 On 04-August-22			Bond Future	11.40	81.6879	82.1550	81.6879	0.00
27/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	3390	3	3	3	0.00
27/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	3361	3	3	3	0.00
27/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	3419	3	3	3	0.00
27/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	5733	6	6	6	0.00
27/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	5810	6	6	6	0.00
27/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	5772	6	6	6	0.00
27/07/2021	2044 On 05-August-21			Bond Future	10.68	83.4132	83.9018	83.4132	27,494.00
27/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12241	12	12	12	0.00
27/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12186	12	12	12	0.00
27/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12297	12	12	12	0.00
27/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	0	0	0	0	0.00
27/07/2021	2044 On 04-November-21			Bond Future	10.86	84.3065	84.7975	84.3065	49,207.00
27/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	12750	12	13	12	0.00
27/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12698	12	13	12	0.00
27/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	12802	12	13	12	0.00
27/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	147	0	0	0	0.00
27/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	151	0	0	0	0.00
27/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	149	0	0	0	0.00
27/07/2021	2044 On 03-February-22			Bond Future	11.04	80.8969	81.3922	80.8969	0.00
27/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	5750	5	6	5	0.00
27/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	5706	5	6	5	0.00
27/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	5661	5	6	5	0.00
27/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2013	2	2	2	0.00
27/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	1994	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	1974	2	2	2	0.00
27/07/2021	2044 On 05-May-22			Bond Future	11.23	81.8567	82.3565	81.8567	0.00
27/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	6806	6	7	6	0.00
27/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	6763	6	7	6	0.00
27/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	6721	6	7	6	0.00
27/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2342	3	2	3	0.00
27/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2323	2	2	2	0.00
27/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2305	2	2	2	0.00
27/07/2021	2044 On 04-August-22			Bond Future	11.42	78.4141	78.9255	78.4141	0.00
27/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	3493	3	3	3	0.00
27/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	3434	3	3	3	0.00
27/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	3464	3	3	3	0.00
27/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	5701	6	6	6	0.00
27/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	5739	6	6	6	0.00
27/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	5662	6	6	6	0.00
27/07/2021	2046 On 05-August-21			Bond Future	105.49	105.4715	105.4937	105.4715	7,557.00
27/07/2021	2046 On 04-November-21			Bond Future	104.81	104.7894	104.8084	104.7894	18,100.00
27/07/2021	2046 On 03-February-22			Bond Future	106.04	106.0205	106.0379	106.0205	0.00
27/07/2021	2046 On 05-May-22			Bond Future	105.45	105.4340	105.4500	105.4340	0.00
27/07/2021	2046 On 04-August-22			Bond Future	106.75	106.7279	106.7511	106.7279	0.00
27/07/2021	2050 On 05-August-21			Bond Future	107.18	107.1606	107.1830	107.1606	5,724.00
27/07/2021	2050 On 04-November-21			Bond Future	108.35	108.3345	108.3537	108.3345	9,927.00
27/07/2021	2050 On 03-February-22			Bond Future	107.66	107.6463	107.6640	107.6463	0.00
27/07/2021	2050 On 05-May-22			Bond Future	108.96	108.9477	108.9636	108.9477	0.00
27/07/2021	2050 On 04-August-22			Bond Future	108.31	108.2819	108.3054	108.2819	0.00
27/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	AL37 On 05-August-21			Index Future	798.32	799.4070	798.3230	799.4070	0.00
27/07/2021	AL37 On 04-November-21			Index Future	806.93	808.0510	806.9260	808.0510	0.00
27/07/2021	AL37 On 03-February-22			Index Future	816.19	817.3400	816.1890	817.3400	0.00
27/07/2021	AL37 On 05-May-22			Index Future	825.84	827.0180	825.8400	827.0180	0.00
27/07/2021	AL37 On 04-August-22			Index Future	835.73	836.8670	835.7280	836.8670	0.00
27/07/2021	AL7T On 05-August-21			Index Future	911.88	911.7710	911.8840	911.7710	0.00
27/07/2021	AL7T On 04-November-21			Index Future	921.71	921.6290	921.7120	921.6290	0.00
27/07/2021	AL7T On 03-February-22			Index Future	932.29	932.2240	932.2920	932.2240	0.00
27/07/2021	AL7T On 05-May-22			Index Future	943.32	943.2630	943.3160	943.2630	0.00
27/07/2021	AL7T On 04-August-22			Index Future	954.61	954.4960	954.6110	954.4960	0.00
27/07/2021	ALBI On 05-August-21			Index Future	800.59	798.9250	800.5860	798.9250	57.00
27/07/2021	ALBI On 04-November-21			Index Future	809.21	807.5630	809.2140	807.5630	114.00
27/07/2021	ALBI On 03-February-22			Index Future	818.50	816.8460	818.5030	816.8460	0.00
27/07/2021	ALBI On 05-May-22			Index Future	828.18	826.5190	828.1810	826.5190	0.00
27/07/2021	ALBI On 04-August-22			Index Future	838.10	836.3620	838.0980	836.3620	0.00
27/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2021	ES33 On 05-August-21			Bond Future	11.17	78.7224	79.0073	78.7224	0.00
27/07/2021	ES33 On 04-November-21			Bond Future	11.40	75.8099	76.0953	75.8099	350.00
27/07/2021	ES33 On 03-February-22			Bond Future	11.65	76.7008	76.9884	76.7008	0.00
27/07/2021	ES33 On 05-May-22			Bond Future	11.89	73.8508	74.1406	73.8508	0.00
27/07/2021	ES33 On 04-August-22			Bond Future	12.15	74.7094	75.0079	74.7094	0.00
27/07/2021	ES42 On 05-August-21			Bond Future	11.70	77.3440	77.7269	77.3440	0.00
27/07/2021	ES42 On 04-November-21			Bond Future	11.92	73.9336	74.3182	73.9336	4,779.00
27/07/2021	ES42 On 03-February-22			Bond Future	12.15	74.8032	75.1910	74.8032	0.00
27/07/2021	ES42 On 05-May-22			Bond Future	12.38	71.4494	71.8407	71.4494	0.00
27/07/2021	ES42 On 04-August-22			Bond Future	12.62	72.2785	72.6796	72.2785	0.00
27/07/2021	GOVI On 05-August-21			GOVI	790.79	789.2400	790.7890	789.2400	18.00
27/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	716390	70	72	70	0.00
27/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	716490	70	72	70	0.00
27/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	716590	70	72	70	0.00
27/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21			GOVI	799.31	797.7730	799.3120	797.7730	979.00
27/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	708920	69	71	69	0.00
27/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	709120	69	71	69	0.00
27/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	709020	69	71	69	0.00
27/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22			GOVI	808.49	806.9440	808.4870	806.9440	0.00
27/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	157370	14	16	14	0.00
27/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	157470	14	16	14	0.00
27/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	157270	14	16	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-May-22			GOVI	818.05	816.5000	818.0470	816.5000	0.00
27/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	298070	28	30	28	0.00
27/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	298170	28	30	28	0.00
27/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	297970	28	30	28	0.00
27/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22			GOVI	827.84	826.2230	827.8420	826.2230	0.00
27/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	85720	7	9	7	0.00
27/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	85820	7	9	7	0.00
27/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	85620	7	9	7	0.00
27/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
27/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
27/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2021	IGOV On 05-August-21			Index Future	288.80	288.7160	288.8010	288.7160	2.00
27/07/2021	IGOV On 04-November-21			Index Future	291.99	291.9090	291.9850	291.9090	475.00
27/07/2021	IGOV On 03-February-22			Index Future	295.41	295.3360	295.4080	295.3360	0.00
27/07/2021	IGOV On 05-May-22			Index Future	298.97	298.9030	298.9710	298.9030	0.00
27/07/2021	IGOV On 04-August-22			Index Future	302.62	302.5320	302.6200	302.5320	0.00
27/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
27/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
27/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
27/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
27/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	30,000.00
27/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.81	96.1800	96.1900	96.1800	0.00
27/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.85	96.1400	96.1500	96.1400	0.00
27/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.96	96.0350	96.0450	96.0350	0.00
27/07/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9400	95.9500	95.9400	0.00
27/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.7800	95.7900	95.7800	0.00
27/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4550	95.4650	95.4550	471.00
27/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.75	95.2400	95.2500	95.2400	0.00
27/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9650	94.9650	94.9650	0.00
27/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.24	94.7650	94.7650	94.7650	0.00
27/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.43	94.5750	94.5750	94.5750	0.00
27/07/2021	R023 On 05-August-21			Bond Future	4.99	107.5207	107.5299	107.5207	3,363.00
27/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	488	0	0	0	0.00
27/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	473	0	0	0	0.00
27/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	458	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	2	0	0	0	0.00
27/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	2	0	0	0	0.00
27/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	1	0	0	0	0.00
27/07/2021	R023 On 04-November-21			Bond Future	5.12	104.7651	104.7709	104.7651	13,768.00
27/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	114	0	0	0	0.00
27/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	108	0	0	0	0.00
27/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	103	0	0	0	0.00
27/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	385	0	0	0	0.00
27/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	377	0	0	0	0.00
27/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	370	0	0	0	0.00
27/07/2021	R023 On 03-February-22			Bond Future	5.25	105.9705	105.9745	105.9705	0.00
27/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	170	0	0	0	0.00
27/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	175	0	0	0	0.00
27/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	180	0	0	0	0.00
27/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	358	0	0	0	0.00
27/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	363	0	0	0	0.00
27/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	368	0	0	0	0.00
27/07/2021	R023 On 05-May-22			Bond Future	5.40	103.3163	103.3187	103.3163	0.00
27/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	820	1	1	1	0.00
27/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	813	1	1	1	0.00
27/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	826	1	1	1	0.00
27/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	105	0	0	0	0.00
27/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	107	0	0	0	0.00
27/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	106	0	0	0	0.00
27/07/2021	R023 On 04-August-22			Bond Future	5.64	104.5287	104.5382	104.5287	0.00
27/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	416	0	0	0	0.00
27/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	412	0	0	0	0.00
27/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	420	0	0	0	0.00
27/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	193	0	0	0	0.00
27/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	196	0	0	0	0.00
27/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	194	0	0	0	0.00
27/07/2021	R035 On 05-August-21			Bond Future	10.21	93.9300	94.2486	93.9300	48,003.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	226	0	0	0	100.00
27/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3678	3	4	3	0.00
27/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
27/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7348	7	7	7	0.00
27/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	0	0	0	0	100.00
27/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43842	44	44	44	0.00
27/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	23	0	0	0	100.00
27/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	1532	2	2	2	0.00
27/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44075	44	44	44	0.00
27/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	43959	44	44	44	0.00
27/07/2021	R035 On 04-November-21			Bond Future	10.41	90.4618	90.7806	90.4618	80,857.00
27/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	5781	6	6	6	0.00
27/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18845	19	19	19	0.00
27/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12496	12	12	12	0.00
27/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8574	8	9	8	0.00
27/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	1847	2	2	2	782.00
27/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12547	12	13	12	0.00
27/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3132	3	3	3	0.00
27/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1499	1	1	1	350.00
27/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	1526	1	2	1	400.00
27/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3209	3	3	3	400.00
27/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5203	5	5	5	0.00
27/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12598	12	13	12	0.00
27/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	121	0	0	0	0.00
27/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	948	1	1	1	782.00
27/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3023	3	3	3	0.00
27/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	366	0	0	0	782.00
27/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	1833	2	2	2	0.00
27/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3441	4	3	4	0.00
27/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	1884	2	2	2	350.00
27/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	3481	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	798	1	1	1	350.00
27/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	123	0	0	0	0.00
27/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	124	0	0	0	0.00
27/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	8	0	0	0	400.00
27/07/2021	R035 On 03-February-22			Bond Future	10.61	91.5027	91.8237	91.5027	0.00
27/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	4841	5	5	5	0.00
27/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8505	8	9	8	0.00
27/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	1726	2	2	2	280.00
27/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	969	1	1	1	683.00
27/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	5615	5	6	5	0.00
27/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2405	2	2	2	1,600.00
27/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	5785	6	6	6	0.00
27/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2146	2	2	2	200.00
27/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	7804	8	8	8	0.00
27/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	4762	5	5	5	0.00
27/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6262	6	6	6	0.00
27/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3364	3	3	3	0.00
27/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	5573	5	6	5	0.00
27/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	5531	5	6	5	0.00
27/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	1768	2	2	2	0.00
27/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	1750	2	2	2	0.00
27/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	1492	2	1	2	683.00
27/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1071	1	1	1	280.00
27/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	1665	2	2	2	200.00
27/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	4416	5	4	5	0.00
27/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2103	2	2	2	1,600.00
27/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4083	4	4	4	0.00
27/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	1733	2	2	2	0.00
27/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3111	3	3	3	683.00
27/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7047	7	7	7	0.00
27/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	928	1	1	1	1,800.00
27/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2146	2	2	2	280.00
27/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5060	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R035 On 05-May-22			Bond Future	10.81	88.1097	88.4329	88.1097	0.00
27/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	6995	7	7	7	0.00
27/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	6954	7	7	7	0.00
27/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	6912	7	7	7	0.00
27/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2042	2	2	2	0.00
27/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2027	2	2	2	0.00
27/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2012	2	2	2	0.00
27/07/2021	R035 On 04-August-22			Bond Future	11.02	89.1186	89.4518	89.1186	0.00
27/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	3466	3	3	3	0.00
27/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	3410	3	3	3	0.00
27/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	3438	3	3	3	0.00
27/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	5219	5	5	5	0.00
27/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	5252	5	5	5	0.00
27/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	5185	5	5	5	0.00
27/07/2021	R186 On 05-August-21			Bond Future	7.34	115.4021	115.2436	115.4021	41,937.00
27/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5910	6	6	6	0.00
27/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5866	6	6	6	0.00
27/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5822	6	6	6	0.00
27/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R186 On 04-November-21			Bond Future	7.52	116.6381	116.4739	116.6381	73,938.00
27/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	3157	3	3	3	0.00
27/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	5599	6	6	6	0.00
27/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	3090	3	3	3	0.00
27/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	2110	2	2	2	0.00
27/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	3124	3	3	3	0.00
27/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	566	1	1	1	0.00
27/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	576	1	1	1	0.00
27/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	160	0	0	0	15,177.00
27/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	556	1	1	1	0.00
27/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1008	1	1	1	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R186 On 03-February-22			Bond Future	7.71	112.6981	112.5301	112.6981	0.00
27/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	1173	1	1	1	0.00
27/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	1157	1	1	1	0.00
27/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	1189	1	1	1	0.00
27/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	2964	3	3	3	0.00
27/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3019	3	3	3	0.00
27/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	2991	3	3	3	0.00
27/07/2021	R186 On 05-May-22			Bond Future	7.91	114.0344	113.8626	114.0344	0.00
27/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	3245	3	3	3	0.00
27/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	3220	3	3	3	0.00
27/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	3271	3	3	3	0.00
27/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1643	2	2	2	0.00
27/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1672	2	2	2	0.00
27/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1657	2	2	2	0.00
27/07/2021	R186 On 04-August-22			Bond Future	8.13	110.0759	109.9094	110.0759	0.00
27/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	2534	3	3	3	0.00
27/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	2554	3	3	3	0.00
27/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	2574	3	3	3	0.00
27/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	2516	2	3	2	0.00
27/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	2534	2	3	2	0.00
27/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	2552	2	3	2	0.00
27/07/2021	R197 On 05-August-21			Bond Future	322.04	322.0325	322.0386	322.0325	1,029.00
27/07/2021	R197 On 04-November-21			Bond Future	325.56	325.5605	325.5558	325.5605	1,267.00
27/07/2021	R197 On 03-February-22			Bond Future	321.23	321.2360	321.2258	321.2360	0.00
27/07/2021	R197 On 05-May-22			Bond Future	325.10	325.1192	325.1037	325.1192	0.00
27/07/2021	R197 On 04-August-22			Bond Future	320.80	320.7931	320.7990	320.7931	0.00
27/07/2021	R202 On 05-August-21			Bond Future	235.07	235.0249	235.0719	235.0249	3,560.00
27/07/2021	R202 On 04-November-21			Bond Future	237.64	237.5996	237.6394	237.5996	9,704.00
27/07/2021	R202 On 03-February-22			Bond Future	236.10	236.0624	236.0985	236.0624	0.00
27/07/2021	R202 On 05-May-22			Bond Future	238.95	238.9155	238.9483	238.9155	0.00
27/07/2021	R202 On 04-August-22			Bond Future	237.48	237.4301	237.4792	237.4301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R209 On 05-August-21			Bond Future	10.21	72.2026	72.5071	72.2026	19,802.00
27/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8505	8	9	8	0.00
27/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8456	8	8	8	0.00
27/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8554	8	9	8	0.00
27/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R209 On 04-November-21			Bond Future	10.38	69.8361	70.1415	69.8361	24,598.00
27/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	348	0	0	0	6,000.00
27/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9448	9	9	9	0.00
27/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9404	9	9	9	0.00
27/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1134	1	1	1	0.00
27/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	8652	8	9	8	0.00
27/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2478	2	2	2	0.00
27/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9492	9	9	9	0.00
27/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	170	0	0	0	0.00
27/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	222	0	0	0	9,000.00
27/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3375	4	3	4	3,100.00
27/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	173	0	0	0	0.00
27/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	175	0	0	0	0.00
27/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	1816	2	2	2	9,400.00
27/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5668	6	6	6	0.00
27/07/2021	R209 On 03-February-22			Bond Future	10.56	70.6399	70.9477	70.6399	0.00
27/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4357	4	4	4	0.00
27/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4286	4	4	4	0.00
27/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4322	4	4	4	0.00
27/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	1766	2	2	2	0.00
27/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	1783	2	2	2	0.00
27/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	1748	2	2	2	0.00
27/07/2021	R209 On 05-May-22			Bond Future	10.74	68.3363	68.6465	68.3363	0.00
27/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	5577	5	6	5	0.00
27/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	5542	5	6	5	0.00
27/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	5507	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	1886	2	2	2	0.00
27/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	1871	2	2	2	0.00
27/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	1856	2	2	2	0.00
27/07/2021	R209 On 04-August-22			Bond Future	10.92	69.1191	69.4377	69.1191	0.00
27/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	2780	3	3	3	0.00
27/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	2827	3	3	3	0.00
27/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	2803	3	3	3	0.00
27/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	4667	5	5	5	0.00
27/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	4699	5	5	5	0.00
27/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	4636	5	5	5	0.00
27/07/2021	R210 On 05-August-21			Bond Future	208.58	208.1690	208.5816	208.1690	1,245.00
27/07/2021	R210 On 04-November-21			Bond Future	208.07	207.6641	208.0742	207.6641	1,486.00
27/07/2021	R210 On 03-February-22			Bond Future	210.52	210.1037	210.5151	210.1037	0.00
27/07/2021	R210 On 05-May-22			Bond Future	210.22	209.8113	210.2241	209.8113	0.00
27/07/2021	R210 On 04-August-22			Bond Future	212.82	212.3860	212.8178	212.3860	0.00
27/07/2021	R212 On 05-August-21			Bond Future	173.20	173.1712	173.1957	173.1712	1,387.00
27/07/2021	R212 On 04-November-21			Bond Future	175.09	175.0683	175.0873	175.0683	415.00
27/07/2021	R213 On 05-August-21			Bond Future	9.25	88.9991	89.0387	88.9991	1,729.00
27/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8531	8	9	8	0.00
27/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	8134	8	8	8	0.00
27/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4860	5	5	5	0.00
27/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8482	8	8	8	0.00
27/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8432	8	8	8	0.00
27/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	889	1	1	1	0.00
27/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	1	0	0	0	0.00
27/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	382	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R213 On 04-November-21			Bond Future	9.44	86.4233	86.4604	86.4233	8,964.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8735	9	9	9	0.00
27/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8689	9	9	9	0.00
27/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8780	9	9	9	0.00
27/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	187	0	0	0	0.00
27/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	184	0	0	0	0.00
27/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	181	0	0	0	0.00
27/07/2021	R213 On 03-February-22			Bond Future	9.63	87.4177	87.4538	87.4177	0.00
27/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4404	4	4	4	0.00
27/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1538	2	2	2	220.00
27/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6012	6	6	6	0.00
27/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1687	2	2	2	430.00
27/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4688	5	5	5	0.00
27/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3075	3	3	3	0.00
27/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4334	4	4	4	0.00
27/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3692	4	4	4	0.00
27/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2567	3	3	3	0.00
27/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3725	4	4	4	0.00
27/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	913	1	1	1	102.00
27/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3822	4	4	4	0.00
27/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	700	1	1	1	200.00
27/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3757	4	4	4	0.00
27/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6287	6	6	6	0.00
27/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	960	1	1	1	220.00
27/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1030	1	1	1	430.00
27/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	1910	2	2	2	0.00
27/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	1872	2	2	2	430.00
27/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	3906	4	4	4	0.00
27/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5488	6	5	6	0.00
27/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	2828	3	3	3	200.00
27/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6253	6	6	6	0.00
27/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	1930	2	2	2	0.00
27/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	1950	2	2	2	0.00
27/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	1612	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2380	2	2	2	102.00
27/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1456	1	1	1	102.00
27/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1579	2	2	2	220.00
27/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4144	4	4	4	0.00
27/07/2021	R213 On 05-May-22			Bond Future	9.82	84.9221	84.9572	84.9221	0.00
27/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5729	6	6	6	0.00
27/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5765	6	6	6	0.00
27/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5694	6	6	6	0.00
27/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1607	2	2	2	0.00
27/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1633	2	2	2	0.00
27/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1620	2	2	2	0.00
27/07/2021	R213 On 04-August-22			Bond Future	10.02	85.8990	85.9402	85.8990	0.00
27/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	3157	3	3	3	0.00
27/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	3133	3	3	3	0.00
27/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	3107	3	3	3	0.00
27/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	3784	4	4	4	0.00
27/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	3836	4	4	4	0.00
27/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	3810	4	4	4	0.00
27/07/2021	R214 On 05-August-21			Bond Future	10.62	68.8324	69.2009	68.8324	11,376.00
27/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7551	7	8	7	0.00
27/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7600	7	8	7	0.00
27/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7502	7	8	7	0.00
27/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R214 On 04-November-21			Bond Future	10.80	66.2927	66.6629	66.2927	16,680.00
27/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	8930	9	9	9	0.00
27/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	8887	9	9	9	0.00
27/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	8843	9	9	9	0.00
27/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	218	0	0	0	0.00
27/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	212	0	0	0	0.00
27/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	215	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R214 On 03-February-22			Bond Future	10.98	67.0555	67.4288	67.0555	0.00
27/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4192	4	4	4	0.00
27/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4158	4	4	4	0.00
27/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4227	4	4	4	0.00
27/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	1879	2	2	2	0.00
27/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	1860	2	2	2	0.00
27/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	1841	2	2	2	0.00
27/07/2021	R214 On 05-May-22			Bond Future	11.15	64.5709	64.9476	64.5709	0.00
27/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5183	5	5	5	0.00
27/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5150	5	5	5	0.00
27/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5217	5	5	5	0.00
27/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2074	2	2	2	0.00
27/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2056	2	2	2	0.00
27/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2039	2	2	2	0.00
27/07/2021	R214 On 04-August-22			Bond Future	11.33	65.3092	65.6948	65.3092	0.00
27/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	2790	3	3	3	0.00
27/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	2766	3	3	3	0.00
27/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	2815	3	3	3	0.00
27/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	4738	5	5	5	0.00
27/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	4770	5	5	5	0.00
27/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	4706	5	5	5	0.00
27/07/2021	R248 On 05-August-21			Bond Future	10.62	86.9146	87.4194	86.9146	65,616.00
27/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12391	12	12	12	0.00
27/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12334	12	12	12	0.00
27/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	4	0	0	0	0.00
27/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	385	0	0	0	0.00
27/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12447	12	12	12	0.00
27/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4212	4	4	4	0.00
27/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	89	0	0	0	1,300.00
27/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2227	2	2	2	1,300.00
27/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	692	1	1	1	0.00
27/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	832	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	149	0	0	0	0.00
27/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1288	2	1	2	0.00
27/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	16	0	0	0	0.00
27/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2555	3	3	3	0.00
27/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4910	5	5	5	0.00
27/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	0	0	0	0	0.00
27/07/2021	R248 On 04-November-21			Bond Future	10.79	83.4342	83.9416	83.4342	160,726.00
27/07/2021	R248 On 04-November-21	10.20	Call	Bond Future	878	1	1	1	1,050.00
27/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1100	1	1	1	0.00
27/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13041	13	13	13	0.00
27/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	191	0	0	0	0.00
27/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13093	13	13	13	0.00
27/07/2021	R248 On 04-November-21	10.80	Call	Bond Future	2674	2	3	2	1,050.00
27/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13145	13	13	13	0.00
27/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	162	0	0	0	0.00
27/07/2021	R248 On 04-November-21	10.20	Put	Bond Future	5425	6	5	6	0.00
27/07/2021	R248 On 04-November-21	10.80	Put	Bond Future	2609	3	3	3	0.00
27/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	164	0	0	0	0.00
27/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	166	0	0	0	0.00
27/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9815	10	10	10	0.00
27/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	4847	5	5	5	0.00
27/07/2021	R248 On 03-February-22			Bond Future	10.97	84.3944	84.9061	84.3944	0.00
27/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	5632	5	6	5	0.00
27/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	5587	5	6	5	0.00
27/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	5543	5	6	5	0.00
27/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2056	2	2	2	0.00
27/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2099	2	2	2	0.00
27/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2078	2	2	2	0.00
27/07/2021	R248 On 05-May-22			Bond Future	11.14	80.9801	81.4966	80.9801	0.00
27/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	6762	6	7	6	0.00
27/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	6719	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	6675	6	7	6	0.00
27/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2394	3	2	3	0.00
27/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2355	3	2	3	0.00
27/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2374	3	2	3	0.00
27/07/2021	R248 On 04-August-22			Bond Future	11.33	81.9061	82.4344	81.9061	0.00
27/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	3495	3	3	3	0.00
27/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	3434	3	3	3	0.00
27/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	3465	3	3	3	0.00
27/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	5786	6	6	6	0.00
27/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	5827	6	6	6	0.00
27/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	5746	6	6	6	0.00