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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/01/2021 TO: 08/01/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	1386 On 28-February-31			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
08/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	2025 On 04-February-21			Bond Future	147.34	147.3350	147.3357	147.3350	7,208.00
08/01/2021	2025 On 06-May-21			Bond Future	148.87	148.8738	148.8742	148.8738	0.00
08/01/2021	2025 On 05-August-21			Bond Future	149.00	149.0041	149.0042	149.0041	0.00
08/01/2021	2025 On 04-November-21			Bond Future	150.64	150.6419	150.6417	150.6419	0.00
08/01/2021	2029 On 04-February-21			Bond Future	104.03	104.0192	104.0275	104.0192	2,182.00
08/01/2021	2029 On 06-May-21			Bond Future	103.97	103.9663	103.9745	103.9663	0.00
08/01/2021	2029 On 05-August-21			Bond Future	105.13	105.1265	105.1345	105.1265	0.00
08/01/2021	2029 On 04-November-21			Bond Future	105.14	105.1315	105.1395	105.1315	0.00
08/01/2021	2030 On 04-February-21			Bond Future	8.83	95.0404	95.1127	95.0404	104,915.00
08/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2473	2	2	2	0.00
08/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	3057	3	3	3	0.00
08/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3293	3	3	3	0.00
08/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	137	0	0	0	1,600.00
08/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1307	1	1	1	800.00
08/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7665	8	8	8	0.00
08/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	284	0	0	0	1,000.00
08/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2430	2	2	2	0.00
08/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2387	2	2	2	0.00
08/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2604	3	3	3	1,600.00
08/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2261	2	2	2	1,000.00
08/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	273	0	0	0	800.00
08/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3114	3	3	3	0.00
08/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	578	1	1	1	0.00
08/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	531	1	1	1	0.00
08/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3966	4	4	4	0.00
08/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	461	0	0	0	0.00
08/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	517	1	1	1	0.00
08/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1141	1	1	1	0.00
08/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	10	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3064	3	3	3	0.00
08/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	294	0	0	0	2,000.00
08/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	343	0	0	0	4,000.00
08/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	502	1	1	1	0.00
08/01/2021	2030 On 06-May-21			Bond Future	9.03	96.0096	96.0825	96.0096	0.00
08/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	2039	2	2	2	300.00
08/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3329	3	3	3	0.00
08/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9494	9	9	9	0.00
08/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13900	14	14	14	0.00
08/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3495	3	3	3	300.00
08/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	618	1	1	1	700.00
08/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6483	6	6	6	0.00
08/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3106	3	3	3	0.00
08/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5985	6	6	6	0.00
08/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13810	14	14	14	0.00
08/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10441	10	10	10	0.00
08/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13855	14	14	14	0.00
08/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	58	0	0	0	0.00
08/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	230	0	0	0	300.00
08/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2114	2	2	2	0.00
08/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	59	0	0	0	0.00
08/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	913	1	1	1	0.00
08/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2402	2	2	2	0.00
08/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	57	0	0	0	0.00
08/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	325	0	0	0	0.00
08/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2230	2	2	2	700.00
08/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6912	7	7	7	0.00
08/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	1051	1	1	1	700.00
08/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3518	4	4	4	0.00
08/01/2021	2030 On 05-August-21			Bond Future	9.23	93.0524	93.1258	93.0524	0.00
08/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7134	7	7	7	0.00
08/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	658	1	1	1	200.00
08/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2740	3	3	3	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
08/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7616	8	8	8	0.00
08/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2336	2	2	2	200.00
08/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14423	14	14	14	0.00
08/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4155	4	4	4	600.00
08/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7541	7	8	7	0.00
08/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7578	8	8	8	0.00
08/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1286	1	1	1	0.00
08/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1299	1	1	1	0.00
08/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	172	0	0	0	600.00
08/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9609	10	10	10	0.00
08/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1450	1	1	1	200.00
08/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4851	5	5	5	0.00
08/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1273	1	1	1	0.00
08/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2938	3	3	3	0.00
08/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4290	4	4	4	0.00
08/01/2021	2030 On 04-November-21			Bond Future	9.43	94.0539	94.1280	94.0539	0.00
08/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2208	2	2	2	300.00
08/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10726	11	11	11	0.00
08/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7589	8	8	8	0.00
08/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7659	8	8	8	0.00
08/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1311	1	1	1	300.00
08/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7624	8	8	8	0.00
08/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1626	2	2	2	0.00
08/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5809	6	6	6	0.00
08/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	739	1	1	1	300.00
08/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1640	2	2	2	0.00
08/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7770	8	8	8	0.00
08/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1612	2	2	2	0.00
08/01/2021	2032 On 04-February-21			Bond Future	9.82	92.3593	92.4677	92.3593	114,916.00
08/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	847	1	1	1	0.00
08/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	29	0	0	0	800.00
08/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	824	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
08/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	871	1	1	1	0.00
08/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	289	0	0	0	800.00
08/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	6000	6	6	6	0.00
08/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	95	0	0	0	800.00
08/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	2072	2	2	2	0.00
08/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3671	4	4	4	0.00
08/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	2152	2	2	2	0.00
08/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6749	7	7	7	0.00
08/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	2112	2	2	2	0.00
08/01/2021	2032 On 06-May-21			Bond Future	10.03	89.1573	89.2665	89.1573	0.00
08/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4123	4	4	4	736.00
08/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11655	12	12	12	0.00
08/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11610	12	12	12	0.00
08/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13752	14	14	14	0.00
08/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11701	12	12	12	0.00
08/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	274	0	0	0	0.00
08/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	282	0	0	0	0.00
08/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	278	0	0	0	0.00
08/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	134	0	0	0	736.00
08/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2352	2	2	2	0.00
08/01/2021	2032 On 05-August-21			Bond Future	10.24	90.1310	90.2411	90.1310	0.00
08/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7913	8	8	8	0.00
08/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7950	8	8	8	0.00
08/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7987	8	8	8	0.00
08/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1744	2	2	2	0.00
08/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1760	2	2	2	0.00
08/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1775	2	2	2	0.00
08/01/2021	2032 On 04-November-21			Bond Future	10.46	86.9562	87.0675	86.9562	0.00
08/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12711	13	13	13	0.00
08/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1699	2	2	2	700.00
08/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8565	8	9	8	0.00
08/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2715	3	3	3	700.00
08/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8494	8	8	8	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
08/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8530	8	9	8	0.00
08/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1894	2	2	2	0.00
08/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1925	2	2	2	0.00
08/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8435	9	8	9	0.00
08/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1910	2	2	2	0.00
08/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	729	1	1	1	700.00
08/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6394	6	6	6	0.00
08/01/2021	2033 On 04-February-21			Bond Future	98.86	98.8463	98.8556	98.8463	8,131.00
08/01/2021	2033 On 06-May-21			Bond Future	98.67	98.6631	98.6723	98.6631	0.00
08/01/2021	2033 On 05-August-21			Bond Future	99.77	99.7640	99.7730	99.7640	0.00
08/01/2021	2033 On 04-November-21			Bond Future	99.64	99.6359	99.6449	99.6359	0.00
08/01/2021	2037 On 04-February-21			Bond Future	10.85	82.4795	82.5278	82.4795	131,604.00
08/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	345	0	0	0	0.00
08/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6890	7	7	7	300.00
08/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	641	1	1	1	240.00
08/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	20	0	0	0	72.00
08/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	333	0	0	0	0.00
08/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	321	0	0	0	0.00
08/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15849	16	16	16	0.00
08/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1597	2	2	2	0.00
08/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	425	0	0	0	0.00
08/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6517	6	7	6	0.00
08/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3794	4	4	4	72.00
08/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1621	2	2	2	72.00
08/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
08/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4245	4	4	4	0.00
08/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4187	4	4	4	0.00
08/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8426	8	8	8	0.00
08/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	131	0	0	0	240.00
08/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3121	3	3	3	0.00
08/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4130	4	4	4	0.00

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08/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	104	0	0	0	0.00
08/01/2021	2037 On 06-May-21			Bond Future	11.07	83.3207	83.3692	83.3207	0.00
08/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8982	9	9	9	0.00
08/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8898	9	9	9	0.00
08/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8940	9	9	9	0.00
08/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	1006	1	1	1	0.00
08/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	1029	1	1	1	0.00
08/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	1017	1	1	1	0.00
08/01/2021	2037 On 05-August-21			Bond Future	11.30	79.9747	80.0235	79.9747	0.00
08/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	8038	8	8	8	0.00
08/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8110	8	8	8	0.00
08/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	8074	8	8	8	0.00
08/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2441	2	2	2	0.00
08/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2460	2	2	2	0.00
08/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2422	2	2	2	0.00
08/01/2021	2037 On 04-November-21			Bond Future	11.51	80.8356	80.8849	80.8356	0.00
08/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9402	9	9	9	0.00
08/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9437	9	9	9	0.00
08/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9472	9	9	9	0.00
08/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2236	2	2	2	0.00
08/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2220	2	2	2	0.00
08/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2252	2	2	2	0.00
08/01/2021	2038 On 04-February-21			Bond Future	110.44	110.2772	110.4354	110.2772	7,805.00
08/01/2021	2038 On 06-May-21			Bond Future	111.59	111.4289	111.5886	111.4289	0.00
08/01/2021	2038 On 05-August-21			Bond Future	111.11	110.9502	111.1114	110.9502	0.00
08/01/2021	2038 On 04-November-21			Bond Future	112.33	112.1698	112.3325	112.1698	0.00
08/01/2021	2040 On 04-February-21			Bond Future	10.97	84.5591	84.6103	84.5591	80,457.00
08/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	334	0	0	0	0.00
08/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	322	0	0	0	0.00
08/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	80	0	0	0	800.00
08/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5339	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
08/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	168	0	0	0	500.00
08/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4412	4	4	4	0.00
08/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	3	0	0	0	500.00
08/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	347	0	0	0	0.00
08/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	6	0	0	0	800.00
08/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6710	7	7	7	0.00
08/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4311	4	4	4	0.00
08/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11338	11	11	11	0.00
08/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10669	11	11	11	0.00
08/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	436	0	0	0	500.00
08/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	286	0	0	0	800.00
08/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4435	4	4	4	0.00
08/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5487	6	5	6	0.00
08/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4372	4	4	4	0.00
08/01/2021	2040 On 06-May-21			Bond Future	11.18	85.4215	85.4730	85.4215	0.00
08/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13242	13	13	13	0.00
08/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8885	9	9	9	0.00
08/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8928	9	9	9	0.00
08/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2554	3	3	3	300.00
08/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5186	5	5	5	300.00
08/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8972	9	9	9	0.00
08/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1186	1	1	1	0.00
08/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2595	3	3	3	0.00
08/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	4985	5	5	5	0.00
08/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1199	1	1	1	0.00
08/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1213	1	1	1	0.00
08/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	380	0	0	0	300.00
08/01/2021	2040 On 05-August-21			Bond Future	11.40	81.8481	81.8999	81.8481	0.00
08/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5242	5	5	5	900.00
08/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18312	18	18	18	0.00
08/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8945	9	9	9	0.00
08/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3621	4	4	4	900.00
08/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8902	9	9	9	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
08/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8860	9	9	9	0.00
08/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2345	2	2	2	0.00
08/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	5976	6	6	6	0.00
08/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2374	2	2	2	0.00
08/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	288	0	0	0	900.00
08/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2360	2	2	2	0.00
08/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4301	4	4	4	0.00
08/01/2021	2040 On 04-November-21			Bond Future	11.62	82.7293	82.7815	82.7293	0.00
08/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9871	10	10	10	0.00
08/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9834	10	10	10	0.00
08/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9797	10	10	10	0.00
08/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2370	2	2	2	0.00
08/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2353	2	2	2	0.00
08/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2336	2	2	2	0.00
08/01/2021	2044 On 04-February-21			Bond Future	11.06	81.1384	81.1189	81.1384	51,853.00
08/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	205	0	0	0	0.00
08/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	151	0	0	0	0.00
08/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	196	0	0	0	0.00
08/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	6	0	0	0	265.00
08/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	214	0	0	0	0.00
08/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	47	0	0	0	0.00
08/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	1031	1	1	1	0.00
08/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5352	5	5	5	0.00
08/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7645	8	8	8	0.00
08/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5284	5	5	5	0.00
08/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2549	3	3	3	265.00
08/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5771	6	6	6	265.00
08/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10757	11	11	11	0.00
08/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5216	5	5	5	0.00
08/01/2021	2044 On 06-May-21			Bond Future	11.26	81.9659	81.9460	81.9659	0.00
08/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	2013	2	2	2	3,100.00
08/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8667	9	9	9	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
08/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	4052	4	4	4	3,100.00
08/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6261	6	6	6	0.00
08/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3197	3	3	3	0.00
08/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4234	4	4	4	0.00
08/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5788	6	6	6	0.00
08/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8882	9	9	9	0.00
08/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8624	9	9	9	0.00
08/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8581	9	9	9	0.00
08/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1325	1	1	1	0.00
08/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1310	1	1	1	0.00
08/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1228	1	1	1	3,100.00
08/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2352	2	2	2	3,100.00
08/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3301	3	3	3	3,100.00
08/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2144	2	2	2	0.00
08/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1296	1	1	1	0.00
08/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3450	3	3	3	0.00
08/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4286	4	4	4	3,100.00
08/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5938	6	6	6	0.00
08/01/2021	2044 On 05-August-21			Bond Future	11.47	78.4800	78.4596	78.4800	0.00
08/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	9059	9	9	9	0.00
08/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	9097	9	9	9	0.00
08/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9135	9	9	9	0.00
08/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2280	2	2	2	0.00
08/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2298	2	2	2	0.00
08/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2316	2	2	2	0.00
08/01/2021	2044 On 04-November-21			Bond Future	11.68	79.3248	79.3042	79.3248	0.00
08/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9549	10	10	10	0.00
08/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9585	10	10	10	0.00
08/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9621	10	10	10	0.00
08/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2459	2	2	2	0.00
08/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2477	2	2	2	0.00
08/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2494	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
08/01/2021	2046 On 04-February-21			Bond Future	99.88	99.8739	99.8836	99.8739	14,890.00
08/01/2021	2046 On 06-May-21			Bond Future	99.14	99.1269	99.1364	99.1269	0.00
08/01/2021	2046 On 05-August-21			Bond Future	100.24	100.2332	100.2425	100.2332	0.00
08/01/2021	2046 On 04-November-21			Bond Future	99.54	99.5273	99.5367	99.5273	0.00
08/01/2021	2050 On 04-February-21			Bond Future	100.91	100.7088	100.9056	100.7088	11,025.00
08/01/2021	2050 On 06-May-21			Bond Future	101.96	101.7607	101.9592	101.7607	0.00
08/01/2021	2050 On 05-August-21			Bond Future	101.17	100.9681	101.1685	100.9681	0.00
08/01/2021	2050 On 04-November-21			Bond Future	102.28	102.0779	102.2803	102.0779	0.00
08/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	AL37 On 04-February-21			Index Future	789.82	788.8770	789.8230	788.8770	0.00
08/01/2021	AL37 On 06-May-21			Index Future	797.87	796.9200	797.8740	796.9200	0.00
08/01/2021	AL37 On 05-August-21			Index Future	806.49	805.5250	806.4870	805.5250	0.00
08/01/2021	AL37 On 04-November-21			Index Future	815.25	814.2800	815.2520	814.2800	0.00
08/01/2021	AL7T On 04-February-21			Index Future	867.98	867.2670	867.9790	867.2670	0.00
08/01/2021	AL7T On 06-May-21			Index Future	876.83	876.1100	876.8270	876.1100	0.00
08/01/2021	AL7T On 05-August-21			Index Future	886.29	885.5700	886.2930	885.5700	0.00
08/01/2021	AL7T On 04-November-21			Index Future	895.92	895.1950	895.9240	895.1950	0.00
08/01/2021	ALBI On 04-February-21			Index Future	759.30	758.9020	759.3000	758.9020	236.00
08/01/2021	ALBI On 06-May-21			Index Future	767.04	766.6400	767.0400	766.6400	0.00
08/01/2021	ALBI On 05-August-21			Index Future	775.32	774.9180	775.3200	774.9180	0.00
08/01/2021	ALBI On 04-November-21			Index Future	783.75	783.3390	783.7460	783.3390	0.00
08/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	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
08/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C214 On 28-February-41			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
08/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2021	ES33 On 04-February-21			Bond Future	11.47	76.8846	76.8999	76.8846	350.00
08/01/2021	ES33 On 06-May-21			Bond Future	11.73	73.8947	73.9100	73.8947	0.00
08/01/2021	ES33 On 05-August-21			Bond Future	11.99	74.7017	74.7168	74.7017	0.00
08/01/2021	ES33 On 04-November-21			Bond Future	12.27	71.7311	71.7463	71.7311	0.00
08/01/2021	ES42 On 04-February-21			Bond Future	11.97	75.9418	75.9577	75.9418	4,779.00
08/01/2021	ES42 On 06-May-21			Bond Future	12.22	72.4585	72.4745	72.4585	0.00
08/01/2021	ES42 On 05-August-21			Bond Future	12.47	73.2504	73.2663	73.2504	0.00
08/01/2021	ES42 On 04-November-21			Bond Future	12.73	69.7811	69.7971	69.7811	0.00
08/01/2021	GOVI On 04-February-21			GOVI	750.38	749.9670	750.3760	749.9670	957.00
08/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	5840	1	1	1	0.00
08/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	5640	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
08/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	5740	1	1	1	0.00
08/01/2021	GOVI On 06-May-21			GOVI	758.03	757.6140	758.0250	757.6140	0.00
08/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	793350	79	79	79	0.00
08/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	793450	79	79	79	0.00
08/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	793550	79	79	79	0.00
08/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 05-August-21			GOVI	766.21	765.7940	766.2080	765.7940	0.00
08/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	470580	47	47	47	0.00
08/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	470680	47	47	47	0.00
08/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	470780	47	47	47	0.00
08/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-November-21			GOVI	774.53	774.1170	774.5340	774.1170	0.00
08/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	461140	46	46	46	0.00
08/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	461340	46	46	46	0.00
08/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	461240	46	46	46	0.00
08/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2021	IGOV On 04-February-21			Index Future	269.75	269.6350	269.7520	269.6350	1,020.00
08/01/2021	IGOV On 06-May-21			Index Future	272.57	272.4510	272.5690	272.4510	17.00
08/01/2021	IGOV On 05-August-21			Index Future	275.58	275.4590	275.5780	275.4590	0.00
08/01/2021	IGOV On 04-November-21			Index Future	278.64	278.5180	278.6380	278.5180	0.00
08/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
08/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3800	90.3900	90.3800	0.00
08/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.29	89.2800	89.2900	89.2800	0.00
08/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.49	90.4700	90.4900	90.4700	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.84	89.8200	89.8400	89.8200	0.00
08/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.86	89.8400	89.8600	89.8400	0.00
08/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.90	92.8800	92.9000	92.8800	0.00
08/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.30	93.2700	93.3000	93.2700	0.00
08/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.59	85.5600	85.5900	85.5600	0.00
08/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.04	91.0000	91.0400	91.0000	0.00
08/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.61	77.6600	77.6100	77.6600	0.00
08/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.03	74.0800	74.0300	74.0800	0.00
08/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.34	72.4000	72.3400	72.4000	0.00
08/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.28	74.3500	74.2800	74.3500	0.00
08/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.26	78.3300	78.2600	78.3300	0.00
08/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.71	76.7800	76.7100	76.7800	0.00
08/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.77	78.8300	78.7700	78.8300	0.00
08/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.62	84.6600	84.6200	84.6600	0.00
08/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.02	85.0700	85.0200	85.0700	0.00
08/01/2021	IS10 On 22-March-28			Interest Rate Swap	77.99	78.0300	77.9900	78.0300	0.00
08/01/2021	IS10 On 20-June-28			Interest Rate Swap	85.93	85.9900	85.9300	85.9900	0.00
08/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.65	96.3650	96.3550	96.3650	0.00
08/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.51	96.5300	96.4900	96.5300	0.00
08/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.50	96.5350	96.5050	96.5350	0.00
08/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.43	96.5900	96.5700	96.5900	0.00
08/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.42	96.6000	96.5800	96.6000	0.00
08/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.42	96.6150	96.5850	96.6150	0.00
08/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.45	96.5900	96.5500	96.5900	30,000.00
08/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.61	96.4350	96.3950	96.4350	0.00
08/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.61	96.4300	96.3900	96.4300	0.00
08/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.93	96.1100	96.0700	96.1100	1.00
08/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.94	96.1050	96.0600	96.1050	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
08/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.46	95.6050	95.5450	95.6050	0.00
08/01/2021	R023 On 04-February-21			Bond Future	4.51	109.7314	109.7541	109.7314	31,397.00
08/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3598	4	4	4	0.00
08/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3579	4	4	4	0.00
08/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3617	4	4	4	0.00
08/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 06-May-21			Bond Future	4.56	106.9442	106.9669	106.9442	0.00
08/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5169	5	5	5	0.00
08/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5153	5	5	5	0.00
08/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5186	5	5	5	0.00
08/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R023 On 05-August-21			Bond Future	4.59	108.1116	108.1342	108.1116	0.00
08/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1289	1	1	1	0.00
08/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1277	1	1	1	0.00
08/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1265	1	1	1	0.00
08/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	204	0	0	0	0.00
08/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	202	0	0	0	0.00
08/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	199	0	0	0	0.00
08/01/2021	R023 On 04-November-21			Bond Future	4.64	105.3677	105.3904	105.3677	0.00
08/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	773	1	1	1	0.00
08/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	765	1	1	1	0.00
08/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	757	1	1	1	0.00
08/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	419	0	0	0	0.00
08/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	415	0	0	0	0.00
08/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	410	0	0	0	0.00
08/01/2021	R035 On 04-February-21			Bond Future	10.62	91.3419	91.3581	91.3419	96,768.00
08/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	328	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
08/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	435	0	0	0	0.00
08/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	316	0	0	0	0.00
08/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	304	0	0	0	0.00
08/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3800	4	4	4	0.00
08/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	502	1	1	1	650.00
08/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4233	4	4	4	0.00
08/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3670	4	4	4	650.00
08/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4175	4	4	4	0.00
08/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	4117	4	4	4	0.00
08/01/2021	R035 On 06-May-21			Bond Future	10.84	87.8002	87.8163	87.8002	0.00
08/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4243	4	4	4	0.00
08/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9666	10	10	10	0.00
08/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8228	8	8	8	0.00
08/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9710	10	10	10	0.00
08/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4618	5	5	5	600.00
08/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	12199	12	12	12	0.00
08/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2225	2	2	2	600.00
08/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3420	3	3	3	1,650.00
08/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5284	5	5	5	0.00
08/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2634	3	3	3	0.00
08/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1410	1	1	1	500.00
08/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6238	6	6	6	0.00
08/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11560	12	12	12	0.00
08/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1827	2	2	2	793.00
08/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9755	10	10	10	0.00
08/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	798	1	1	1	0.00
08/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	788	1	1	1	0.00
08/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	469	0	0	0	1,650.00
08/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5750	6	6	6	0.00
08/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1884	2	2	2	1,650.00
08/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	389	0	0	0	600.00
08/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	5072	5	5	5	0.00
08/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4491	5	4	5	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6632	7	7	7	0.00
08/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2300	2	2	2	793.00
08/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	779	1	1	1	0.00
08/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3597	4	4	4	0.00
08/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1176	1	1	1	793.00
08/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2911	3	3	3	500.00
08/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2668	3	3	3	0.00
08/01/2021	R035 On 05-August-21			Bond Future	11.06	88.7588	88.7748	88.7588	0.00
08/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3602	4	4	4	0.00
08/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1771	2	2	2	100.00
08/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5516	6	6	6	0.00
08/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49316	49	49	49	0.00
08/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3642	4	4	4	100.00
08/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49433	49	49	49	0.00
08/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49549	50	50	50	0.00
08/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5421	5	5	5	100.00
08/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8550	9	9	9	0.00
08/01/2021	R035 On 04-November-21			Bond Future	11.29	85.2396	85.2557	85.2396	0.00
08/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	14116	14	14	14	0.00
08/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2124	2	2	2	782.00
08/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6364	6	6	6	0.00
08/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	9139	9	9	9	0.00
08/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9175	9	9	9	0.00
08/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2993	3	3	3	400.00
08/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4223	4	4	4	0.00
08/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9211	9	9	9	0.00
08/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1936	2	2	2	400.00
08/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3681	4	4	4	782.00
08/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2258	2	2	2	0.00
08/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5493	6	5	6	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8825	9	9	9	0.00
08/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9376	9	9	9	0.00
08/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	7141	7	7	7	0.00
08/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2275	2	2	2	0.00
08/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2292	2	2	2	0.00
08/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	804	1	1	1	400.00
08/01/2021	R186 On 04-February-21			Bond Future	6.73	119.2742	119.4177	119.2742	79,392.00
08/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3045	3	3	3	0.00
08/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6478	6	6	6	0.00
08/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7312	7	7	7	0.00
08/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7263	7	7	7	0.00
08/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7214	7	7	7	0.00
08/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	95	0	0	0	0.00
08/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	2	0	0	0	15,177.00
08/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	1	0	0	0	0.00
08/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R186 On 06-May-21			Bond Future	6.89	120.4903	120.6350	120.4903	0.00
08/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3157	3	3	3	0.00
08/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17749	18	18	18	0.00
08/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17708	18	18	18	0.00
08/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17667	18	18	18	0.00
08/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
08/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	1096	1	1	1	15,177.00
08/01/2021	R186 On 05-August-21			Bond Future	7.04	116.5242	116.6702	116.5242	0.00
08/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7698	8	8	8	0.00
08/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7659	8	8	8	0.00
08/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7620	7	8	7	0.00
08/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	372	0	0	0	0.00
08/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	366	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
08/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	361	0	0	0	0.00
08/01/2021	R186 On 04-November-21			Bond Future	7.20	117.7782	117.9256	117.7782	0.00
08/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5256	5	5	5	0.00
08/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5194	5	5	5	0.00
08/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5225	5	5	5	0.00
08/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1215	1	1	1	0.00
08/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1228	1	1	1	0.00
08/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1203	1	1	1	0.00
08/01/2021	R197 On 04-February-21			Bond Future	318.17	318.1603	318.1651	318.1603	2,433.00
08/01/2021	R197 On 06-May-21			Bond Future	321.49	321.4832	321.4873	321.4832	0.00
08/01/2021	R197 On 05-August-21			Bond Future	317.07	317.0649	317.0683	317.0649	0.00
08/01/2021	R197 On 04-November-21			Bond Future	320.55	320.5502	320.5533	320.5502	0.00
08/01/2021	R202 On 04-February-21			Bond Future	218.97	218.9531	218.9735	218.9531	7,883.00
08/01/2021	R202 On 06-May-21			Bond Future	221.26	221.2400	221.2598	221.2400	0.00
08/01/2021	R202 On 05-August-21			Bond Future	219.48	219.4564	219.4760	219.4564	0.00
08/01/2021	R202 On 04-November-21			Bond Future	221.89	221.8685	221.8884	221.8685	0.00
08/01/2021	R209 On 04-February-21			Bond Future	10.46	70.5787	70.5907	70.5787	26,185.00
08/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	599	1	1	1	0.00
08/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	582	1	1	1	0.00
08/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	617	1	1	1	0.00
08/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2616	3	3	3	0.00
08/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2702	3	3	3	0.00
08/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2659	3	3	3	0.00
08/01/2021	R209 On 06-May-21			Bond Future	10.65	68.1591	68.1711	68.1591	5,250.00
08/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	3066	3	3	3	0.00
08/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6414	6	6	6	0.00
08/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8770	9	9	9	0.00
08/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2181	2	2	2	5,325.00
08/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	5152	5	5	5	0.00
08/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2417	2	2	2	1,000.00
08/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1202	1	1	1	8,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4289	4	4	4	0.00
08/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1646	2	2	2	0.00
08/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8808	9	9	9	0.00
08/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8732	9	9	9	0.00
08/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8694	9	9	9	0.00
08/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	708	1	1	1	0.00
08/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	700	1	1	1	0.00
08/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	684	1	1	1	9,150.00
08/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2390	2	2	2	3,500.00
08/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5434	5	5	5	0.00
08/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6521	7	7	7	0.00
08/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1934	2	2	2	9,150.00
08/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	692	1	1	1	0.00
08/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1414	1	1	1	3,750.00
08/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4483	5	4	5	0.00
08/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3361	3	3	3	6,250.00
08/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4137	4	4	4	0.00
08/01/2021	R209 On 05-August-21			Bond Future	10.85	68.9034	68.9154	68.9034	0.00
08/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	7094	7	7	7	0.00
08/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	7062	7	7	7	0.00
08/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	7126	7	7	7	0.00
08/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2164	2	2	2	0.00
08/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2198	2	2	2	0.00
08/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2181	2	2	2	0.00
08/01/2021	R209 On 04-November-21			Bond Future	11.04	66.5050	66.5171	66.5050	1,000.00
08/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1323	1	1	1	2,000.00
08/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7914	8	8	8	0.00
08/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	3067	3	3	3	0.00
08/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7370	7	7	7	0.00
08/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7945	8	8	8	0.00
08/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7884	8	8	8	0.00
08/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2248	2	2	2	0.00
08/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2565	3	3	3	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2264	2	2	2	0.00
08/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2280	2	2	2	0.00
08/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6029	6	6	6	2,000.00
08/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10267	10	10	10	0.00
08/01/2021	R210 On 04-February-21			Bond Future	193.75	193.7331	193.7479	193.7331	1,213.00
08/01/2021	R210 On 06-May-21			Bond Future	193.06	193.0429	193.0573	193.0429	0.00
08/01/2021	R210 On 05-August-21			Bond Future	195.21	195.1972	195.2111	195.1972	0.00
08/01/2021	R210 On 04-November-21			Bond Future	194.62	194.6024	194.6163	194.6024	0.00
08/01/2021	R212 On 04-February-21			Bond Future	169.95	169.9533	169.9540	169.9533	5,522.00
08/01/2021	R212 On 06-May-21			Bond Future	171.73	171.7285	171.7287	171.7285	0.00
08/01/2021	R212 On 05-August-21			Bond Future	171.31	171.3123	171.3121	171.3123	0.00
08/01/2021	R212 On 04-November-21			Bond Future	173.19	173.1953	173.1949	173.1953	0.00
08/01/2021	R213 On 04-February-21			Bond Future	9.32	88.1613	88.2033	88.1613	8,858.00
08/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1555	2	2	2	0.00
08/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1522	2	2	2	0.00
08/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1490	1	1	1	0.00
08/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	1077	1	1	1	0.00
08/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	1052	1	1	1	0.00
08/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	1028	1	1	1	0.00
08/01/2021	R213 On 06-May-21			Bond Future	9.51	85.5322	85.5743	85.5322	0.00
08/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12282	12	12	12	0.00
08/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12238	12	12	12	0.00
08/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12325	12	12	12	0.00
08/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	132	0	0	0	0.00
08/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	136	0	0	0	0.00
08/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	134	0	0	0	0.00
08/01/2021	R213 On 05-August-21			Bond Future	9.71	86.4660	86.5083	86.4660	0.00
08/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7196	7	7	7	0.00
08/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4976	5	5	5	0.00
08/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7479	7	7	7	0.00
08/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2680	3	3	3	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
08/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7444	7	7	7	0.00
08/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7408	7	7	7	0.00
08/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1507	2	2	2	0.00
08/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1493	2	1	2	0.00
08/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2648	3	3	3	200.00
08/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4703	5	5	5	0.00
08/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1479	1	1	1	0.00
08/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1593	2	2	2	200.00
08/01/2021	R213 On 04-November-21			Bond Future	9.91	83.8673	83.9100	83.8673	0.00
08/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7759	8	8	8	0.00
08/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7725	8	8	8	0.00
08/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7792	8	8	8	0.00
08/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1773	2	2	2	0.00
08/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1758	2	2	2	0.00
08/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1744	2	2	2	0.00
08/01/2021	R214 On 04-February-21			Bond Future	10.83	67.7156	67.7280	67.7156	15,327.00
08/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	412	0	0	0	0.00
08/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	399	0	0	0	0.00
08/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	425	0	0	0	0.00
08/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3441	3	3	3	0.00
08/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3540	4	4	4	0.00
08/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3491	4	3	4	0.00
08/01/2021	R214 On 06-May-21			Bond Future	11.02	65.1300	65.1423	65.1300	0.00
08/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7599	8	8	8	0.00
08/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7564	8	8	8	0.00
08/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7528	8	8	8	0.00
08/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1152	1	1	1	0.00
08/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1140	1	1	1	0.00
08/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1128	1	1	1	0.00
08/01/2021	R214 On 05-August-21			Bond Future	11.21	65.8411	65.8533	65.8411	0.00
08/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6718	7	7	7	0.00
08/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6753	7	7	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
08/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6684	7	7	7	0.00
08/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2500	3	2	3	0.00
08/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2529	3	3	3	0.00
08/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2515	3	3	3	0.00
08/01/2021	R214 On 04-November-21			Bond Future	11.40	63.2726	63.2849	63.2726	0.00
08/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7863	8	8	8	0.00
08/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7830	8	8	8	0.00
08/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7797	8	8	8	0.00
08/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2550	3	3	3	0.00
08/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2524	3	3	3	0.00
08/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2537	3	3	3	0.00
08/01/2021	R248 On 04-February-21			Bond Future	10.95	84.9636	84.9430	84.9636	116,103.00
08/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	450	0	0	0	0.00
08/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1201	1	1	1	2,140.00
08/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4277	4	4	4	0.00
08/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	19	0	0	0	2,140.00
08/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	434	0	0	0	0.00
08/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	419	0	0	0	0.00
08/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	1056	1	1	1	0.00
08/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4069	4	4	4	0.00
08/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4007	4	4	4	0.00
08/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	486	1	0	1	0.00
08/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2508	3	3	3	0.00
08/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9072	9	9	9	0.00
08/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3946	4	4	4	0.00
08/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2285	2	2	2	0.00
08/01/2021	R248 On 06-May-21			Bond Future	11.14	81.4199	81.3989	81.4199	0.00
08/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8938	9	9	9	0.00
08/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8894	9	9	9	0.00
08/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8983	9	9	9	0.00
08/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1231	1	1	1	0.00
08/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1258	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
08/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1244	1	1	1	0.00
08/01/2021	R248 On 05-August-21			Bond Future	11.34	82.3089	82.2873	82.3089	0.00
08/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9472	9	9	9	0.00
08/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9433	9	9	9	0.00
08/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9511	10	10	10	0.00
08/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2231	2	2	2	0.00
08/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2214	2	2	2	0.00
08/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2196	2	2	2	0.00
08/01/2021	R248 On 04-November-21			Bond Future	11.54	78.7833	78.7615	78.7833	0.00
08/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	10012	10	10	10	0.00
08/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	10049	10	10	10	0.00
08/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	10086	10	10	10	0.00
08/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2283	2	2	2	0.00
08/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2300	2	2	2	0.00
08/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2317	2	2	2	0.00