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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	2025 On 04-February-21			Bond Future	147.49	147.4843	147.4856	147.4843	7,302.00
12/01/2021	2025 On 06-May-21			Bond Future	149.03	149.0240	149.0255	149.0240	0.00
12/01/2021	2025 On 05-August-21			Bond Future	149.17	149.1553	149.1690	149.1553	0.00
12/01/2021	2025 On 04-November-21			Bond Future	150.83	150.7944	150.8269	150.7944	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
12/01/2021	2029 On 04-February-21			Bond Future	104.04	104.0358	104.0406	104.0358	2,182.00
12/01/2021	2029 On 06-May-21			Bond Future	103.99	103.9827	103.9876	103.9827	0.00
12/01/2021	2029 On 05-August-21			Bond Future	105.16	105.1425	105.1561	105.1425	0.00
12/01/2021	2029 On 04-November-21			Bond Future	105.17	105.1475	105.1743	105.1475	0.00
12/01/2021	2030 On 04-February-21			Bond Future	8.84	94.8565	8.8433	94.8565	104,775.00
12/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2344	2	2344	2	0.00
12/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	2936	3	2936	3	0.00
12/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3175	3	3175	3	0.00
12/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	94	0	94	0	1,600.00
12/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1177	1	1177	1	800.00
12/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7593	7	7593	7	0.00
12/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	216	0	216	0	1,000.00
12/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2301	2	2301	2	0.00
12/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2258	2	2258	2	0.00
12/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2477	2	2477	2	1,600.00
12/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2130	2	2130	2	1,000.00
12/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	207	0	207	0	800.00
12/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3116	3	3116	3	0.00
12/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	515	1	515	1	0.00
12/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	470	1	470	1	0.00
12/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	3991	4	3991	4	0.00
12/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	401	0	401	0	0.00
12/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	455	1	455	1	0.00
12/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1079	1	1079	1	0.00
12/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	5	0	5	0	1,800.00
12/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3064	3	3064	3	0.00
12/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	244	0	244	0	2,000.00
12/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	289	0	289	0	4,000.00
12/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	441	1	441	1	0.00
12/01/2021	2030 On 06-May-21			Bond Future	9.04	95.8234	9.0382	95.8234	0.00
12/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1965	2	1965	2	300.00
12/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3243	3	3243	3	0.00
12/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9411	9	9411	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
12/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13827	14	13827	14	0.00
12/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3408	3	3408	3	300.00
12/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	577	1	577	1	700.00
12/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6392	6	6392	6	0.00
12/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	3021	3	3021	3	0.00
12/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5894	6	5894	6	0.00
12/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13736	14	13736	14	0.00
12/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10360	10	10360	10	0.00
12/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13781	14	13781	14	0.00
12/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	53	0	53	0	0.00
12/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	218	0	218	0	300.00
12/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2096	2	2096	2	0.00
12/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	54	0	54	0	0.00
12/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	890	1	890	1	0.00
12/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2386	2	2386	2	0.00
12/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	52	0	52	0	0.00
12/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	311	0	311	0	0.00
12/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2213	2	2213	2	700.00
12/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	6940	7	6940	7	0.00
12/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	1028	1	1028	1	700.00
12/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3512	4	3512	4	0.00
12/01/2021	2030 On 05-August-21			Bond Future	9.24	92.8636	9.2390	92.8636	0.00
12/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	7059	7	7059	7	0.00
12/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	629	1	629	1	200.00
12/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2680	3	2680	3	600.00
12/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7541	7	7541	7	0.00
12/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2279	2	2279	2	200.00
12/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14356	14	14356	14	0.00
12/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	4086	4	4086	4	600.00
12/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7466	7	7466	7	0.00
12/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7504	7	7504	7	0.00
12/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1273	1	1273	1	0.00
12/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1286	1	1286	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
12/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	167	0	167	0	600.00
12/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9642	10	9642	10	0.00
12/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1437	1	1437	1	200.00
12/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4857	5	4857	5	0.00
12/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1260	1	1260	1	0.00
12/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	2931	3	2931	3	0.00
12/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4292	4	4292	4	0.00
12/01/2021	2030 On 04-November-21			Bond Future	9.44	93.8629	9.4371	93.8629	0.00
12/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2167	2	2167	2	300.00
12/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10667	10	10667	10	0.00
12/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7529	7	7529	7	0.00
12/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7599	7	7599	7	0.00
12/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1279	1	1279	1	300.00
12/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7564	7	7564	7	0.00
12/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1617	2	1617	2	0.00
12/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5818	6	5818	6	0.00
12/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	731	1	731	1	300.00
12/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1631	2	1631	2	0.00
12/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7789	8	7789	8	0.00
12/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1603	2	1603	2	0.00
12/01/2021	2032 On 04-February-21			Bond Future	9.83	92.2316	9.8332	92.2316	114,916.00
12/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	723	1	723	1	0.00
12/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	16	0	16	0	800.00
12/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	702	1	702	1	0.00
12/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	746	1	746	1	0.00
12/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	217	0	217	0	800.00
12/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	5903	6	5903	6	0.00
12/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	68	0	68	0	800.00
12/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	2016	2	2016	2	0.00
12/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3668	4	3668	4	0.00
12/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	2098	2	2098	2	0.00
12/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6804	7	6804	7	0.00
12/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	2057	2	2057	2	0.00

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12/01/2021	2032 On 06-May-21			Bond Future	10.04	89.0277	10.0429	89.0277	0.00
12/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	4028	4	4028	4	736.00
12/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11571	11	11571	11	0.00
12/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11525	11	11525	11	0.00
12/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13674	14	13674	14	0.00
12/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11617	11	11617	11	0.00
12/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	259	0	259	0	0.00
12/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	268	0	268	0	0.00
12/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	263	0	263	0	0.00
12/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	125	0	125	0	736.00
12/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2327	2	2327	2	0.00
12/01/2021	2032 On 05-August-21			Bond Future	10.25	89.9995	10.2543	89.9995	0.00
12/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7833	8	7833	8	0.00
12/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7870	8	7870	8	0.00
12/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7907	8	7907	8	0.00
12/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1727	2	1727	2	0.00
12/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1743	2	1743	2	0.00
12/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1758	2	1758	2	0.00
12/01/2021	2032 On 04-November-21			Bond Future	10.47	86.8232	10.4724	86.8232	0.00
12/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12649	12	12649	12	0.00
12/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1661	2	1661	2	700.00
12/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8501	8	8501	8	0.00
12/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2667	3	2667	3	700.00
12/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8430	8	8430	8	0.00
12/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8466	8	8466	8	0.00
12/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1883	2	1883	2	0.00
12/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1913	2	1913	2	0.00
12/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8450	9	8450	9	0.00
12/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1898	2	1898	2	0.00
12/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	720	1	720	1	700.00
12/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6399	7	6399	7	0.00
12/01/2021	2033 On 04-February-21			Bond Future	99.08	99.0696	99.0756	99.0696	8,131.00
12/01/2021	2033 On 06-May-21			Bond Future	98.89	98.8884	98.8944	98.8884	0.00

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12/01/2021	2033 On 05-August-21			Bond Future	100.01	99.9913	100.0056	99.9913	0.00
12/01/2021	2033 On 04-November-21			Bond Future	99.89	99.8654	99.8923	99.8654	0.00
12/01/2021	2037 On 04-February-21			Bond Future	10.86	82.2486	10.8646	82.2486	131,514.00
12/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	262	0	262	0	0.00
12/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6788	7	6788	7	300.00
12/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	525	0	525	0	240.00
12/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	10	0	10	0	72.00
12/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	252	0	252	0	0.00
12/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	242	0	242	0	0.00
12/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15779	16	15779	16	0.00
12/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1438	1	1438	1	0.00
12/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	331	0	331	0	0.00
12/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6410	6	6410	6	0.00
12/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3771	4	3771	4	72.00
12/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1532	2	1532	2	72.00
12/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
12/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4236	4	4236	4	0.00
12/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4176	4	4176	4	0.00
12/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8487	9	8487	9	0.00
12/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	94	0	94	0	240.00
12/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3075	3	3075	3	0.00
12/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4117	4	4117	4	0.00
12/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	73	0	73	0	0.00
12/01/2021	2037 On 06-May-21			Bond Future	11.08	83.0869	11.0814	83.0869	0.00
12/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8880	9	8880	9	0.00
12/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8795	9	8795	9	0.00
12/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8838	9	8838	9	0.00
12/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	975	1	975	1	0.00
12/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	998	1	998	1	0.00
12/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	986	1	986	1	0.00
12/01/2021	2037 On 05-August-21			Bond Future	11.31	79.7380	11.3057	79.7380	0.00
12/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7951	8	7951	8	0.00
12/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	8023	8	8023	8	0.00

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12/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7987	8	7987	8	0.00
12/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2419	2	2419	2	0.00
12/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2438	3	2438	3	0.00
12/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2401	2	2401	2	0.00
12/01/2021	2037 On 04-November-21			Bond Future	11.52	80.5962	11.5238	80.5962	0.00
12/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9332	9	9332	9	0.00
12/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9367	9	9367	9	0.00
12/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9402	9	9402	9	0.00
12/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2222	2	2222	2	0.00
12/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2206	2	2206	2	0.00
12/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2238	2	2238	2	0.00
12/01/2021	2038 On 04-February-21			Bond Future	111.27	111.2621	111.2686	111.2621	7,805.00
12/01/2021	2038 On 06-May-21			Bond Future	112.43	112.4235	112.4304	112.4235	0.00
12/01/2021	2038 On 05-August-21			Bond Future	111.97	111.9553	111.9715	111.9553	0.00
12/01/2021	2038 On 04-November-21			Bond Future	113.22	113.1857	113.2161	113.1857	0.00
12/01/2021	2040 On 04-February-21			Bond Future	10.99	84.2081	10.9935	84.2081	80,457.00
12/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	242	0	242	0	0.00
12/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	232	0	232	0	0.00
12/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	47	0	47	0	800.00
12/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	5141	5	5141	5	0.00
12/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	110	0	110	0	500.00
12/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4204	4	4204	4	0.00
12/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	1	0	1	0	500.00
12/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	253	0	253	0	0.00
12/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	2	0	2	0	800.00
12/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	6822	7	6822	7	0.00
12/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4362	5	4362	5	0.00
12/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11481	12	11481	12	0.00
12/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	10811	11	10811	11	0.00
12/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	373	0	373	0	500.00
12/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	233	0	233	0	800.00
12/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4490	5	4490	5	0.00
12/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5575	6	5575	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
12/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4426	5	4426	5	0.00
12/01/2021	2040 On 06-May-21			Bond Future	11.21	85.0665	11.2060	85.0665	0.00
12/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	13081	13	13081	13	0.00
12/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8718	9	8718	9	0.00
12/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8762	9	8762	9	0.00
12/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2434	2	2434	2	300.00
12/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	5032	5	5032	5	300.00
12/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8806	9	8806	9	0.00
12/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1166	1	1166	1	0.00
12/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2588	3	2588	3	0.00
12/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	5012	5	5012	5	0.00
12/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1179	1	1179	1	0.00
12/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1193	1	1193	1	0.00
12/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	366	0	366	0	300.00
12/01/2021	2040 On 05-August-21			Bond Future	11.43	81.4887	11.4258	81.4887	0.00
12/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	5117	5	5117	5	900.00
12/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	18165	18	18165	18	0.00
12/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8800	9	8800	9	0.00
12/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3513	3	3513	3	900.00
12/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8758	9	8758	9	0.00
12/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8716	9	8716	9	0.00
12/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2343	2	2343	2	0.00
12/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	6010	6	6010	6	0.00
12/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2372	2	2372	2	0.00
12/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	282	0	282	0	900.00
12/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2357	2	2357	2	0.00
12/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4318	4	4318	4	0.00
12/01/2021	2040 On 04-November-21			Bond Future	11.64	82.3659	11.6391	82.3659	0.00
12/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9742	10	9742	10	0.00
12/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9706	10	9706	10	0.00
12/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9669	9	9669	9	0.00
12/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2374	2	2374	2	0.00
12/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2357	2	2357	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
12/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2340	2	2340	2	0.00
12/01/2021	2044 On 04-February-21			Bond Future	11.07	80.7848	11.0715	80.7848	51,853.00
12/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	141	0	141	0	0.00
12/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	100	0	100	0	0.00
12/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	135	0	135	0	0.00
12/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	2	0	2	0	265.00
12/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	148	0	148	0	0.00
12/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	26	0	26	0	0.00
12/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	871	1	871	1	0.00
12/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5403	6	5403	6	0.00
12/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7736	8	7736	8	0.00
12/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5332	6	5332	6	0.00
12/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2501	3	2501	3	265.00
12/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	5832	6	5832	6	265.00
12/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	10866	11	10866	11	0.00
12/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5263	5	5263	5	0.00
12/01/2021	2044 On 06-May-21			Bond Future	11.28	81.6082	11.2768	81.6082	0.00
12/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1917	2	1917	2	3,100.00
12/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8526	8	8526	8	0.00
12/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3927	4	3927	4	3,100.00
12/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	6123	6	6123	6	0.00
12/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	3081	3	3081	3	0.00
12/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	4107	4	4107	4	0.00
12/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5652	6	5652	6	0.00
12/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8742	9	8742	9	0.00
12/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8484	8	8484	8	0.00
12/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8441	8	8441	8	0.00
12/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1297	1	1297	1	0.00
12/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1283	1	1283	1	0.00
12/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1201	1	1201	1	3,100.00
12/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2329	2	2329	2	3,100.00
12/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3287	3	3287	3	3,100.00
12/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2120	2	2120	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
12/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1269	1	1269	1	0.00
12/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3438	4	3438	4	0.00
12/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4282	4	4282	4	3,100.00
12/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	5955	6	5955	6	0.00
12/01/2021	2044 On 05-August-21			Bond Future	11.49	78.1179	11.4890	78.1179	0.00
12/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8939	9	8939	9	0.00
12/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8977	9	8977	9	0.00
12/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	9015	9	9015	9	0.00
12/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2267	2	2267	2	0.00
12/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2285	2	2285	2	0.00
12/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2303	2	2303	2	0.00
12/01/2021	2044 On 04-November-21			Bond Future	11.69	78.9588	11.6946	78.9588	0.00
12/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9446	9	9446	9	0.00
12/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9482	9	9482	9	0.00
12/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9518	9	9518	9	0.00
12/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2455	3	2455	3	0.00
12/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2472	3	2472	3	0.00
12/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2490	3	2490	3	0.00
12/01/2021	2046 On 04-February-21			Bond Future	99.90	99.8931	99.8992	99.8931	14,890.00
12/01/2021	2046 On 06-May-21			Bond Future	99.15	99.1458	99.1523	99.1458	0.00
12/01/2021	2046 On 05-August-21			Bond Future	100.27	100.2518	100.2665	100.2518	0.00
12/01/2021	2046 On 04-November-21			Bond Future	99.57	99.5460	99.5733	99.5460	0.00
12/01/2021	2050 On 04-February-21			Bond Future	101.20	101.1966	101.2028	101.1966	11,025.00
12/01/2021	2050 On 06-May-21			Bond Future	102.26	102.2529	102.2594	102.2529	0.00
12/01/2021	2050 On 05-August-21			Bond Future	101.48	101.4652	101.4802	101.4652	0.00
12/01/2021	2050 On 04-November-21			Bond Future	102.61	102.5804	102.6081	102.5804	0.00
12/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	AL37 On 04-February-21			Index Future	790.40	788.5930	790.3950	788.5930	0.00
12/01/2021	AL37 On 06-May-21			Index Future	798.45	796.6260	798.4450	796.6260	0.00
12/01/2021	AL37 On 05-August-21			Index Future	807.12	805.2190	807.1230	805.2190	0.00
12/01/2021	AL37 On 04-November-21			Index Future	815.99	813.9680	815.9920	813.9680	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
12/01/2021	AL7T On 04-February-21			Index Future	867.71	866.0470	867.7070	866.0470	0.00
12/01/2021	AL7T On 06-May-21			Index Future	876.55	874.8680	876.5450	874.8680	0.00
12/01/2021	AL7T On 05-August-21			Index Future	886.07	884.3060	886.0710	884.3060	0.00
12/01/2021	AL7T On 04-November-21			Index Future	895.81	893.9130	895.8080	893.9130	0.00
12/01/2021	ALBI On 04-February-21			Index Future	758.89	757.2700	758.8870	757.2700	236.00
12/01/2021	ALBI On 06-May-21			Index Future	766.62	764.9830	766.6160	764.9830	0.00
12/01/2021	ALBI On 05-August-21			Index Future	774.95	773.2350	774.9480	773.2350	0.00
12/01/2021	ALBI On 04-November-21			Index Future	783.46	781.6360	783.4640	781.6360	0.00
12/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C303 On 14-August-15			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
12/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2021	ES33 On 04-February-21			Bond Future	11.50	76.5934	11.5027	76.5934	350.00
12/01/2021	ES33 On 06-May-21			Bond Future	11.76	73.6001	11.7608	73.6001	0.00
12/01/2021	ES33 On 05-August-21			Bond Future	12.02	74.4034	12.0241	74.4034	0.00
12/01/2021	ES33 On 04-November-21			Bond Future	12.30	71.4295	12.2963	71.4295	0.00
12/01/2021	ES42 On 04-February-21			Bond Future	11.99	75.6448	11.9879	75.6448	4,779.00
12/01/2021	ES42 On 06-May-21			Bond Future	12.24	72.1581	12.2379	72.1581	0.00
12/01/2021	ES42 On 05-August-21			Bond Future	12.49	72.9462	12.4868	72.9462	0.00
12/01/2021	ES42 On 04-November-21			Bond Future	12.75	69.4735	12.7459	69.4735	0.00
12/01/2021	GOVI On 04-February-21			GOVI	750.02	748.4110	750.0180	748.4110	961.00
12/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	9420	3	9420	3	0.00
12/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	9220	3	9220	3	0.00
12/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	9320	3	9320	3	0.00
12/01/2021	GOVI On 06-May-21			GOVI	757.66	756.0340	757.6580	756.0340	0.00
12/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	789680	77	789680	77	0.00
12/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	789780	77	789780	77	0.00
12/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	789880	77	789880	77	0.00
12/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 05-August-21			GOVI	765.89	764.1900	765.8920	764.1900	0.00
12/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	467420	45	467420	45	0.00
12/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	467520	45	467520	45	0.00
12/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	467620	45	467620	45	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
12/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-November-21			GOVI	774.31	772.4920	774.3080	772.4920	0.00
12/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	458880	44	458880	44	0.00
12/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	459080	44	459080	44	0.00
12/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	458980	44	458980	44	0.00
12/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2021	IGOV On 04-February-21			Index Future	270.30	270.2630	270.2990	270.2630	957.00
12/01/2021	IGOV On 06-May-21			Index Future	273.12	273.0830	273.1190	273.0830	17.00
12/01/2021	IGOV On 05-August-21			Index Future	276.15	276.0950	276.1530	276.0950	0.00
12/01/2021	IGOV On 04-November-21			Index Future	279.25	279.1610	279.2530	279.1610	0.00
12/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
12/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
12/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.29	89.3000	89.2900	89.3000	0.00
12/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.50	90.5000	90.5000	90.5000	51.00
12/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.85	89.8700	89.8500	89.8700	0.00
12/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.87	89.8900	89.8700	89.8900	0.00
12/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.92	92.9400	92.9200	92.9400	0.00
12/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.32	93.3500	93.3200	93.3500	0.00
12/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.62	85.6600	85.6200	85.6600	0.00
12/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.08	91.1300	91.0800	91.1300	0.00
12/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.71	77.7700	77.7100	77.7700	0.00
12/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.13	74.1900	74.1300	74.1900	0.00
12/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.45	72.5100	72.4500	72.5100	0.00
12/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.40	74.4600	74.4000	74.4600	0.00
12/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.38	78.4500	78.3800	78.4500	0.00
12/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.83	76.9000	76.8300	76.9000	0.00
12/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.89	78.9600	78.8900	78.9600	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
12/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.73	84.8000	84.7300	84.8000	0.00
12/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.14	85.2100	85.1400	85.2100	0.00
12/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.12	78.1800	78.1200	78.1800	0.00
12/01/2021	IS10 On 20-June-28			Interest Rate Swap	86.09	86.1400	86.0900	86.1400	0.00
12/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.66	96.3450	3.6550	96.3450	0.00
12/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.53	96.4800	3.5300	96.4800	0.00
12/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.52	96.4850	3.5150	96.4850	0.00
12/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.45	96.5400	3.4500	96.5400	0.00
12/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.45	96.5400	3.4500	96.5400	0.00
12/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.44	96.5500	3.4350	96.5500	0.00
12/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.48	96.5000	3.4800	96.5000	30,000.00
12/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.64	96.3350	3.6350	96.3350	0.00
12/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.65	96.2850	3.6500	96.2850	0.00
12/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	3.96	95.9900	3.9600	95.9900	1.00
12/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	3.97	95.9300	3.9700	95.9300	0.00
12/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.52	95.5450	4.5150	95.5450	0.00
12/01/2021	R023 On 04-February-21			Bond Future	4.52	109.6825	4.5178	109.6825	31,397.00
12/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3577	4	3577	4	0.00
12/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3557	4	3557	4	0.00
12/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3596	4	3596	4	0.00
12/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 06-May-21			Bond Future	4.57	106.8942	4.5750	106.8942	0.00
12/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5148	5	5148	5	0.00
12/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5131	5	5131	5	0.00
12/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5164	5	5164	5	0.00
12/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R023 On 05-August-21			Bond Future	4.60	108.0605	4.6015	108.0605	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
12/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1275	1	1275	1	0.00
12/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1263	1	1263	1	0.00
12/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1250	1	1250	1	0.00
12/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	203	0	203	0	0.00
12/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	200	0	200	0	0.00
12/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	198	0	198	0	0.00
12/01/2021	R023 On 04-November-21			Bond Future	4.64	105.3158	4.6378	105.3158	0.00
12/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	770	1	770	1	0.00
12/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	762	1	762	1	0.00
12/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	753	1	753	1	0.00
12/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	416	0	416	0	0.00
12/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	411	0	411	0	0.00
12/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	406	0	406	0	0.00
12/01/2021	R035 On 04-February-21			Bond Future	10.65	90.9782	10.6525	90.9782	96,768.00
12/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	230	0	230	0	0.00
12/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	317	0	317	0	0.00
12/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	220	0	220	0	0.00
12/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	211	0	211	0	0.00
12/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3547	3	3547	3	0.00
12/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	451	1	451	1	650.00
12/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4342	5	4342	5	0.00
12/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3755	4	3755	4	650.00
12/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4282	4	4282	4	0.00
12/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	4222	4	4222	4	0.00
12/01/2021	R035 On 06-May-21			Bond Future	10.87	87.4323	10.8701	87.4323	0.00
12/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	4066	4	4066	4	0.00
12/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9454	9	9454	9	0.00
12/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	8019	8	8019	8	0.00
12/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9499	9	9499	9	0.00
12/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4435	4	4435	4	600.00
12/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	11987	12	11987	12	0.00
12/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2091	2	2091	2	600.00
12/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3256	3	3256	3	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	5093	5	5093	5	0.00
12/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2488	2	2488	2	0.00
12/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1305	1	1305	1	500.00
12/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	6039	6	6039	6	0.00
12/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11347	11	11347	11	0.00
12/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1706	2	1706	2	793.00
12/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9543	9	9543	9	0.00
12/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	790	1	790	1	0.00
12/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	781	1	781	1	0.00
12/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	461	0	461	0	1,650.00
12/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5833	6	5833	6	0.00
12/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1889	2	1889	2	1,650.00
12/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	381	0	381	0	600.00
12/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	5142	5	5142	5	0.00
12/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4549	5	4549	5	500.00
12/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6732	7	6732	7	0.00
12/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2314	2	2314	2	793.00
12/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	771	1	771	1	0.00
12/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3638	4	3638	4	0.00
12/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1171	1	1171	1	793.00
12/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	2938	3	2938	3	500.00
12/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2690	3	2690	3	0.00
12/01/2021	R035 On 05-August-21			Bond Future	11.09	88.3864	11.0932	88.3864	0.00
12/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3469	3	3469	3	0.00
12/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1680	2	1680	2	100.00
12/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5356	5	5356	5	0.00
12/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49516	50	49516	50	0.00
12/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3682	4	3682	4	100.00
12/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49632	50	49632	50	0.00
12/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49749	50	49749	50	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
12/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5487	6	5487	6	100.00
12/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8659	9	8659	9	0.00
12/01/2021	R035 On 04-November-21			Bond Future	11.32	84.8630	11.3222	84.8630	0.00
12/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	13930	14	13930	14	0.00
12/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	2039	2	2039	2	782.00
12/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6215	6	6215	6	0.00
12/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	8971	9	8971	9	0.00
12/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	9006	9	9006	9	0.00
12/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2889	3	2889	3	400.00
12/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4099	4	4099	4	0.00
12/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	9042	9	9042	9	0.00
12/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1856	2	1856	2	400.00
12/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3723	4	3723	4	782.00
12/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2281	2	2281	2	0.00
12/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5560	6	5560	6	782.00
12/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	8930	9	8930	9	0.00
12/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9486	10	9486	10	0.00
12/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	7228	7	7228	7	0.00
12/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2297	2	2297	2	0.00
12/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2314	2	2314	2	0.00
12/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	810	1	810	1	400.00
12/01/2021	R186 On 04-February-21			Bond Future	6.72	119.2112	6.7219	119.2112	79,294.00
12/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	3082	3	3082	3	0.00
12/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6544	6	6544	6	0.00
12/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7379	7	7379	7	0.00
12/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7330	7	7330	7	0.00
12/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7281	7	7281	7	0.00
12/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	64	0	64	0	0.00
12/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	1	0	1	0	15,177.00
12/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 06-May-21			Bond Future	6.87	120.4261	6.8742	120.4261	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
12/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	3173	3	3173	3	0.00
12/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17816	18	17816	18	0.00
12/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17775	17	17775	17	0.00
12/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17734	17	17734	17	0.00
12/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
12/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	1044	1	1044	1	15,177.00
12/01/2021	R186 On 05-August-21			Bond Future	7.02	116.4587	7.0248	116.4587	0.00
12/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7756	8	7756	8	0.00
12/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7717	7	7717	7	0.00
12/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7678	7	7678	7	0.00
12/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	351	0	351	0	0.00
12/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	346	0	346	0	0.00
12/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	341	0	341	0	0.00
12/01/2021	R186 On 04-November-21			Bond Future	7.18	117.7117	7.1832	117.7117	0.00
12/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5309	5	5309	5	0.00
12/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5246	5	5246	5	0.00
12/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5277	5	5277	5	0.00
12/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1174	1	1174	1	0.00
12/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1187	1	1187	1	0.00
12/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1162	1	1162	1	0.00
12/01/2021	R197 On 04-February-21			Bond Future	318.33	318.3414	318.3349	318.3414	2,433.00
12/01/2021	R197 On 06-May-21			Bond Future	321.66	321.6646	321.6585	321.6646	0.00
12/01/2021	R197 On 05-August-21			Bond Future	317.27	317.2467	317.2669	317.2467	0.00
12/01/2021	R197 On 04-November-21			Bond Future	320.79	320.7334	320.7936	320.7334	0.00
12/01/2021	R202 On 04-February-21			Bond Future	219.01	218.9939	219.0067	218.9939	7,883.00
12/01/2021	R202 On 06-May-21			Bond Future	221.29	221.2799	221.2931	221.2799	0.00
12/01/2021	R202 On 05-August-21			Bond Future	219.53	219.4958	219.5273	219.4958	0.00
12/01/2021	R202 On 04-November-21			Bond Future	221.97	221.9080	221.9673	221.9080	0.00
12/01/2021	R209 On 04-February-21			Bond Future	10.49	70.2567	10.4935	70.2567	26,185.00
12/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	463	0	463	0	0.00
12/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	449	0	449	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
12/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	479	0	479	0	0.00
12/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2659	3	2659	3	0.00
12/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2748	3	2748	3	0.00
12/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2704	3	2704	3	0.00
12/01/2021	R209 On 06-May-21			Bond Future	10.69	67.8334	10.6855	67.8334	5,250.00
12/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2919	3	2919	3	0.00
12/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6231	6	6231	6	0.00
12/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8580	8	8580	8	0.00
12/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2055	2	2055	2	5,325.00
12/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4977	5	4977	5	0.00
12/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2284	2	2284	2	1,000.00
12/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1111	1	1111	1	8,200.00
12/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4123	4	4123	4	0.00
12/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1537	1	1537	1	0.00
12/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8619	8	8619	8	0.00
12/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8542	8	8542	8	0.00
12/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8504	8	8504	8	0.00
12/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	701	1	701	1	0.00
12/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	693	1	693	1	0.00
12/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	676	1	676	1	9,150.00
12/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2407	2	2407	2	3,500.00
12/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5508	6	5508	6	0.00
12/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6612	7	6612	7	0.00
12/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	1942	2	1942	2	9,150.00
12/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	684	1	684	1	0.00
12/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1413	1	1413	1	3,750.00
12/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4539	5	4539	5	0.00
12/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3396	3	3396	3	6,250.00
12/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4187	4	4187	4	0.00
12/01/2021	R209 On 05-August-21			Bond Future	10.88	68.5738	10.8780	68.5738	0.00
12/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6932	7	6932	7	0.00
12/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6900	7	6900	7	0.00
12/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6963	7	6963	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
12/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2180	2	2180	2	0.00
12/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2215	2	2215	2	0.00
12/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2197	2	2197	2	0.00
12/01/2021	R209 On 04-November-21			Bond Future	11.07	66.1718	11.0745	66.1718	1,000.00
12/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1262	1	1262	1	2,000.00
12/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7764	8	7764	8	0.00
12/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2966	3	2966	3	0.00
12/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7223	7	7223	7	0.00
12/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7794	8	7794	8	0.00
12/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7733	8	7733	8	0.00
12/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2269	2	2269	2	0.00
12/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2590	3	2590	3	2,000.00
12/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2285	2	2285	2	0.00
12/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2301	2	2301	2	0.00
12/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6100	6	6100	6	2,000.00
12/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10379	11	10379	11	0.00
12/01/2021	R210 On 04-February-21			Bond Future	194.33	194.1358	194.3306	194.1358	1,213.00
12/01/2021	R210 On 06-May-21			Bond Future	193.65	193.4488	193.6458	193.4488	0.00
12/01/2021	R210 On 05-August-21			Bond Future	195.82	195.6067	195.8219	195.6067	0.00
12/01/2021	R210 On 04-November-21			Bond Future	195.26	195.0161	195.2580	195.0161	0.00
12/01/2021	R212 On 04-February-21			Bond Future	170.05	170.0426	170.0546	170.0426	5,522.00
12/01/2021	R212 On 06-May-21			Bond Future	171.83	171.8178	171.8302	171.8178	0.00
12/01/2021	R212 On 05-August-21			Bond Future	171.43	171.4017	171.4283	171.4017	0.00
12/01/2021	R212 On 04-November-21			Bond Future	173.33	173.2854	173.3338	173.2854	0.00
12/01/2021	R213 On 04-February-21			Bond Future	9.32	88.0111	9.3198	88.0111	8,858.00
12/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1454	1	1454	1	0.00
12/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1421	1	1421	1	0.00
12/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1388	1	1388	1	0.00
12/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	983	1	983	1	0.00
12/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	958	1	958	1	0.00
12/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	934	1	934	1	0.00
12/01/2021	R213 On 06-May-21			Bond Future	9.51	85.3800	9.5108	85.3800	0.00
12/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12264	12	12264	12	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
12/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12220	12	12220	12	0.00
12/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12307	12	12307	12	0.00
12/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	121	0	121	0	0.00
12/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	125	0	125	0	0.00
12/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	123	0	123	0	0.00
12/01/2021	R213 On 05-August-21			Bond Future	9.71	86.3115	9.7053	86.3115	0.00
12/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7166	7	7166	7	0.00
12/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4942	5	4942	5	0.00
12/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7450	7	7450	7	0.00
12/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2646	3	2646	3	200.00
12/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7414	7	7414	7	0.00
12/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7379	7	7379	7	0.00
12/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1477	2	1477	2	0.00
12/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1463	2	1463	2	0.00
12/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2614	3	2614	3	200.00
12/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4670	5	4670	5	0.00
12/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1450	2	1450	2	0.00
12/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1563	2	1563	2	200.00
12/01/2021	R213 On 04-November-21			Bond Future	9.91	83.7110	9.9073	83.7110	0.00
12/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7743	8	7743	8	0.00
12/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7710	8	7710	8	0.00
12/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7777	8	7777	8	0.00
12/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1747	2	1747	2	0.00
12/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1733	2	1733	2	0.00
12/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1718	2	1718	2	0.00
12/01/2021	R214 On 04-February-21			Bond Future	10.85	67.4195	10.8539	67.4195	15,327.00
12/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	312	0	312	0	0.00
12/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	301	0	301	0	0.00
12/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	323	0	323	0	0.00
12/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3464	4	3464	4	0.00
12/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3566	4	3566	4	0.00
12/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3515	4	3515	4	0.00
12/01/2021	R214 On 06-May-21			Bond Future	11.04	64.8306	11.0411	64.8306	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
12/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7456	7	7456	7	0.00
12/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7420	7	7420	7	0.00
12/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7385	7	7385	7	0.00
12/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1133	1	1133	1	0.00
12/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1121	1	1121	1	0.00
12/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1110	1	1110	1	0.00
12/01/2021	R214 On 05-August-21			Bond Future	11.23	65.5380	11.2317	65.5380	0.00
12/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6598	6	6598	6	0.00
12/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6632	7	6632	7	0.00
12/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6564	6	6564	6	0.00
12/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2500	3	2500	3	0.00
12/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2530	3	2530	3	0.00
12/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2515	3	2515	3	0.00
12/01/2021	R214 On 04-November-21			Bond Future	11.43	62.9662	11.4257	62.9662	0.00
12/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7754	8	7754	8	0.00
12/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7721	8	7721	8	0.00
12/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7688	8	7688	8	0.00
12/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2555	3	2555	3	0.00
12/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2529	3	2529	3	0.00
12/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2542	3	2542	3	0.00
12/01/2021	R248 On 04-February-21			Bond Future	10.97	84.5607	10.9704	84.5607	119,276.00
12/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	338	0	338	0	0.00
12/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	1016	1	1016	1	2,140.00
12/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	4059	4	4059	4	0.00
12/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	9	0	9	0	2,140.00
12/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	324	0	324	0	0.00
12/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	311	0	311	0	0.00
12/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	880	1	880	1	0.00
12/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4115	4	4115	4	0.00
12/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4050	4	4050	4	0.00
12/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	421	0	421	0	0.00
12/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2485	3	2485	3	0.00
12/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9215	9	9215	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
12/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	3986	4	3986	4	0.00
12/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2252	2	2252	2	0.00
12/01/2021	R248 On 06-May-21			Bond Future	11.16	81.0124	11.1628	81.0124	0.00
12/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8765	9	8765	9	0.00
12/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8721	9	8721	9	0.00
12/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8809	9	8809	9	0.00
12/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1212	1	1212	1	0.00
12/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1239	1	1239	1	0.00
12/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1225	1	1225	1	0.00
12/01/2021	R248 On 05-August-21			Bond Future	11.36	81.8965	11.3595	81.8965	0.00
12/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9320	9	9320	9	0.00
12/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9281	9	9281	9	0.00
12/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9359	9	9359	9	0.00
12/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2229	2	2229	2	0.00
12/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2211	2	2211	2	0.00
12/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2194	2	2194	2	0.00
12/01/2021	R248 On 04-November-21			Bond Future	11.56	78.3663	11.5598	78.3663	0.00
12/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9876	10	9876	10	0.00
12/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9914	10	9914	10	0.00
12/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9951	10	9951	10	0.00
12/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2289	2	2289	2	0.00
12/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2305	2	2305	2	0.00
12/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2322	2	2322	2	0.00