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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	2025 On 05-August-21			Bond Future	153.28	153.3086	153.2815	153.3086	4,808.00
12/07/2021	2025 On 04-November-21			Bond Future	154.97	154.9978	154.9697	154.9978	0.00
12/07/2021	2025 On 03-February-22			Bond Future	155.22	155.2502	155.2213	155.2502	0.00
12/07/2021	2025 On 05-May-22			Bond Future	157.09	157.1236	157.0941	157.1236	0.00
12/07/2021	2025 On 04-August-22			Bond Future	157.02	157.0200	157.0200	157.0200	0.00
12/07/2021	2029 On 05-August-21			Bond Future	113.94	113.9141	113.9352	113.9141	3,031.00
12/07/2021	2029 On 04-November-21			Bond Future	114.02	114.0005	114.0213	114.0005	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
12/07/2021	2029 On 03-February-22			Bond Future	115.36	115.3408	115.3616	115.3408	0.00
12/07/2021	2029 On 05-May-22			Bond Future	115.56	115.5420	115.5628	115.5420	0.00
12/07/2021	2029 On 04-August-22			Bond Future	115.42	115.4200	115.4200	115.4200	0.00
12/07/2021	2030 On 05-August-21			Bond Future	8.93	94.8713	8.9335	94.8713	102,134.00
12/07/2021	2030 On 05-August-21	10.43	Call	Bond Future	7990	8	7990	8	0.00
12/07/2021	2030 On 05-August-21	8.50	Call	Bond Future	247	0	247	0	5,000.00
12/07/2021	2030 On 05-August-21	9.50	Call	Bond Future	3319	3	3319	3	0.00
12/07/2021	2030 On 05-August-21	9.75	Call	Bond Future	4544	5	4544	5	0.00
12/07/2021	2030 On 05-August-21	8.95	Call	Bond Future	1132	1	1132	1	600.00
12/07/2021	2030 On 05-August-21	10.30	Call	Bond Future	7335	7	7335	7	0.00
12/07/2021	2030 On 05-August-21	7.70	Call	Bond Future	2	0	2	0	200.00
12/07/2021	2030 On 05-August-21	10.42	Call	Bond Future	7940	8	7940	8	0.00
12/07/2021	2030 On 05-August-21	10.41	Call	Bond Future	7890	8	7890	8	0.00
12/07/2021	2030 On 05-August-21	10.15	Call	Bond Future	6574	7	6574	7	0.00
12/07/2021	2030 On 05-August-21	8.83	Call	Bond Future	811	1	811	1	479.00
12/07/2021	2030 On 05-August-21	9.45	Call	Bond Future	3084	3	3084	3	600.00
12/07/2021	2030 On 05-August-21	12.10	Call	Bond Future	15894	16	15894	16	0.00
12/07/2021	2030 On 05-August-21	9.15	Call	Bond Future	1806	2	1806	2	0.00
12/07/2021	2030 On 05-August-21	8.78	Call	Bond Future	696	1	696	1	200.00
12/07/2021	2030 On 05-August-21	7.70	Put	Bond Future	7309	7	7309	7	0.00
12/07/2021	2030 On 05-August-21	9.15	Put	Bond Future	593	1	593	1	7,500.00
12/07/2021	2030 On 05-August-21	8.50	Put	Bond Future	2736	3	2736	3	0.00
12/07/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
12/07/2021	2030 On 05-August-21	10.30	Put	Bond Future	7	0	7	0	200.00
12/07/2021	2030 On 05-August-21	8.78	Put	Bond Future	1568	2	1568	2	0.00
12/07/2021	2030 On 05-August-21	10.41	Put	Bond Future	4	0	4	0	0.00
12/07/2021	2030 On 05-August-21	10.42	Put	Bond Future	4	0	4	0	0.00
12/07/2021	2030 On 05-August-21	8.95	Put	Bond Future	1038	1	1038	1	0.00
12/07/2021	2030 On 05-August-21	9.45	Put	Bond Future	224	0	224	0	0.00
12/07/2021	2030 On 05-August-21	9.75	Put	Bond Future	74	0	74	0	479.00
12/07/2021	2030 On 05-August-21	8.83	Put	Bond Future	1397	1	1397	1	0.00
12/07/2021	2030 On 05-August-21	9.50	Put	Bond Future	187	0	187	0	0.00
12/07/2021	2030 On 05-August-21	10.15	Put	Bond Future	14	0	14	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	2030 On 05-August-21	10.43	Put	Bond Future	4	0	4	0	0.00
12/07/2021	2030 On 04-November-21			Bond Future	9.12	95.8936	9.1200	95.8936	0.00
12/07/2021	2030 On 04-November-21	8.77	Call	Bond Future	1427	1	1427	1	300.00
12/07/2021	2030 On 04-November-21	11.44	Call	Bond Future	11751	12	11751	12	0.00
12/07/2021	2030 On 04-November-21	10.61	Call	Bond Future	8050	8	8050	8	0.00
12/07/2021	2030 On 04-November-21	9.90	Call	Bond Future	5009	5	5009	5	29.00
12/07/2021	2030 On 04-November-21	10.59	Call	Bond Future	7961	8	7961	8	0.00
12/07/2021	2030 On 04-November-21	11.26	Call	Bond Future	10957	11	10957	11	0.00
12/07/2021	2030 On 04-November-21	9.20	Call	Bond Future	2527	3	2527	3	29.00
12/07/2021	2030 On 04-November-21	8.27	Call	Bond Future	594	1	594	1	300.00
12/07/2021	2030 On 04-November-21	10.60	Call	Bond Future	8005	8	8005	8	0.00
12/07/2021	2030 On 04-November-21	10.60	Put	Bond Future	345	0	345	0	0.00
12/07/2021	2030 On 04-November-21	10.59	Put	Bond Future	350	0	350	0	0.00
12/07/2021	2030 On 04-November-21	8.77	Put	Bond Future	3365	3	3365	3	0.00
12/07/2021	2030 On 04-November-21	11.44	Put	Bond Future	102	0	102	0	300.00
12/07/2021	2030 On 04-November-21	8.27	Put	Bond Future	5391	5	5391	5	0.00
12/07/2021	2030 On 04-November-21	9.20	Put	Bond Future	2091	2	2091	2	0.00
12/07/2021	2030 On 04-November-21	10.61	Put	Bond Future	340	0	340	0	0.00
12/07/2021	2030 On 04-November-21	11.26	Put	Bond Future	142	0	142	0	29.00
12/07/2021	2030 On 04-November-21	9.90	Put	Bond Future	867	1	867	1	0.00
12/07/2021	2030 On 03-February-22			Bond Future	9.31	92.9939	9.3141	92.9939	0.00
12/07/2021	2030 On 03-February-22	9.60	Call	Bond Future	3789	4	3789	4	1,000.00
12/07/2021	2030 On 03-February-22	10.85	Call	Bond Future	8432	9	8432	9	0.00
12/07/2021	2030 On 03-February-22	9.78	Call	Bond Future	4374	4	4374	4	0.00
12/07/2021	2030 On 03-February-22	9.43	Call	Bond Future	3277	3	3277	3	0.00
12/07/2021	2030 On 03-February-22	9.44	Call	Bond Future	3306	3	3306	3	0.00
12/07/2021	2030 On 03-February-22	8.85	Call	Bond Future	1836	2	1836	2	1,000.00
12/07/2021	2030 On 03-February-22	9.35	Call	Bond Future	3051	3	3051	3	0.00
12/07/2021	2030 On 03-February-22	8.39	Call	Bond Future	1023	1	1023	1	101.00
12/07/2021	2030 On 03-February-22	9.45	Call	Bond Future	3335	3	3335	3	0.00
12/07/2021	2030 On 03-February-22	9.45	Put	Bond Future	2620	3	2620	3	0.00
12/07/2021	2030 On 03-February-22	9.35	Put	Bond Future	2862	3	2862	3	101.00
12/07/2021	2030 On 03-February-22	8.39	Put	Bond Future	6072	6	6072	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
12/07/2021	2030 On 03-February-22	8.85	Put	Bond Future	4329	4	4329	4	0.00
12/07/2021	2030 On 03-February-22	9.44	Put	Bond Future	2644	3	2644	3	0.00
12/07/2021	2030 On 03-February-22	9.43	Put	Bond Future	2667	3	2667	3	0.00
12/07/2021	2030 On 03-February-22	9.78	Put	Bond Future	1955	2	1955	2	101.00
12/07/2021	2030 On 03-February-22	10.85	Put	Bond Future	755	1	755	1	1,000.00
12/07/2021	2030 On 03-February-22	9.60	Put	Bond Future	2295	2	2295	2	0.00
12/07/2021	2030 On 05-May-22			Bond Future	9.52	94.0953	9.5185	94.0953	0.00
12/07/2021	2030 On 05-May-22	8.89	Call	Bond Future	1921	2	1921	2	1,800.00
12/07/2021	2030 On 05-May-22	11.04	Call	Bond Future	8470	9	8470	9	0.00
12/07/2021	2030 On 05-May-22	9.35	Call	Bond Future	2937	3	2937	3	0.00
12/07/2021	2030 On 05-May-22	10.20	Call	Bond Future	5431	6	5431	6	0.00
12/07/2021	2030 On 05-May-22	10.19	Call	Bond Future	5397	5	5397	5	0.00
12/07/2021	2030 On 05-May-22	8.14	Call	Bond Future	829	1	829	1	1,800.00
12/07/2021	2030 On 05-May-22	9.95	Call	Bond Future	4612	5	4612	5	0.00
12/07/2021	2030 On 05-May-22	10.21	Call	Bond Future	5465	6	5465	6	0.00
12/07/2021	2030 On 05-May-22	8.47	Call	Bond Future	1214	1	1214	1	1,073.00
12/07/2021	2030 On 05-May-22	8.14	Put	Bond Future	8217	8	8217	8	0.00
12/07/2021	2030 On 05-May-22	10.21	Put	Bond Future	2022	2	2022	2	0.00
12/07/2021	2030 On 05-May-22	8.89	Put	Bond Future	5200	5	5200	5	0.00
12/07/2021	2030 On 05-May-22	10.19	Put	Bond Future	2051	2	2051	2	0.00
12/07/2021	2030 On 05-May-22	10.20	Put	Bond Future	2037	2	2037	2	0.00
12/07/2021	2030 On 05-May-22	9.35	Put	Bond Future	3801	4	3801	4	1,073.00
12/07/2021	2030 On 05-May-22	8.47	Put	Bond Future	6766	7	6766	7	0.00
12/07/2021	2030 On 05-May-22	9.95	Put	Bond Future	2444	2	2444	2	1,073.00
12/07/2021	2030 On 05-May-22	11.04	Put	Bond Future	1110	1	1110	1	1,800.00
12/07/2021	2030 On 04-August-22			Bond Future	9.54	92.0683	9.5400	92.0683	0.00
12/07/2021	2030 On 04-August-22	9.55	Call	Bond Future	50	0	50	0	0.00
12/07/2021	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2030 On 04-August-22	9.56	Call	Bond Future	100	0	100	0	0.00
12/07/2021	2030 On 04-August-22	9.56	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2030 On 04-August-22	9.54	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2030 On 04-August-22	9.55	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2032 On 05-August-21			Bond Future	9.62	94.0994	9.6187	94.0994	122,486.00

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12/07/2021	2032 On 05-August-21	11.36	Call	Bond Future	9939	10	9939	10	0.00
12/07/2021	2032 On 05-August-21	11.35	Call	Bond Future	9886	10	9886	10	0.00
12/07/2021	2032 On 05-August-21	11.37	Call	Bond Future	9991	10	9991	10	0.00
12/07/2021	2032 On 05-August-21	11.37	Put	Bond Future	1	0	1	0	0.00
12/07/2021	2032 On 05-August-21	11.35	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2032 On 05-August-21	11.36	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2032 On 04-November-21			Bond Future	9.81	90.9685	9.8119	90.9685	57.00
12/07/2021	2032 On 04-November-21	9.33	Call	Bond Future	1357	1	1357	1	700.00
12/07/2021	2032 On 04-November-21	12.81	Call	Bond Future	15811	16	15811	16	0.00
12/07/2021	2032 On 04-November-21	11.71	Call	Bond Future	10744	11	10744	11	0.00
12/07/2021	2032 On 04-November-21	9.83	Call	Bond Future	2684	3	2684	3	700.00
12/07/2021	2032 On 04-November-21	11.70	Call	Bond Future	10697	11	10697	11	0.00
12/07/2021	2032 On 04-November-21	11.69	Call	Bond Future	10650	11	10650	11	0.00
12/07/2021	2032 On 04-November-21	11.71	Put	Bond Future	286	0	286	0	0.00
12/07/2021	2032 On 04-November-21	11.69	Put	Bond Future	292	0	292	0	0.00
12/07/2021	2032 On 04-November-21	12.81	Put	Bond Future	41	0	41	0	700.00
12/07/2021	2032 On 04-November-21	11.70	Put	Bond Future	289	0	289	0	0.00
12/07/2021	2032 On 04-November-21	9.83	Put	Bond Future	2576	3	2576	3	0.00
12/07/2021	2032 On 04-November-21	9.33	Put	Bond Future	4305	4	4305	4	0.00
12/07/2021	2032 On 03-February-22			Bond Future	10.01	92.0168	10.0091	92.0168	0.00
12/07/2021	2032 On 03-February-22	10.35	Call	Bond Future	4481	5	4481	5	0.00
12/07/2021	2032 On 03-February-22	10.14	Call	Bond Future	3780	4	3780	4	0.00
12/07/2021	2032 On 03-February-22	9.14	Call	Bond Future	1270	1	1270	1	97.00
12/07/2021	2032 On 03-February-22	10.45	Call	Bond Future	4836	5	4836	5	0.00
12/07/2021	2032 On 03-February-22	8.91	Call	Bond Future	913	1	913	1	198.00
12/07/2021	2032 On 03-February-22	10.44	Call	Bond Future	4800	5	4800	5	0.00
12/07/2021	2032 On 03-February-22	9.62	Call	Bond Future	2305	2	2305	2	210.00
12/07/2021	2032 On 03-February-22	10.95	Call	Bond Future	6774	7	6774	7	0.00
12/07/2021	2032 On 03-February-22	11.13	Call	Bond Future	7517	8	7517	8	0.00
12/07/2021	2032 On 03-February-22	10.53	Call	Bond Future	5129	5	5129	5	0.00
12/07/2021	2032 On 03-February-22	9.58	Call	Bond Future	2206	2	2206	2	400.00
12/07/2021	2032 On 03-February-22	10.66	Call	Bond Future	5624	6	5624	6	0.00
12/07/2021	2032 On 03-February-22	9.81	Call	Bond Future	2803	3	2803	3	0.00

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12/07/2021	2032 On 03-February-22	10.42	Call	Bond Future	4728	5	4728	5	0.00
12/07/2021	2032 On 03-February-22	10.43	Call	Bond Future	4764	5	4764	5	0.00
12/07/2021	2032 On 03-February-22	10.43	Put	Bond Future	2364	2	2364	2	0.00
12/07/2021	2032 On 03-February-22	10.42	Put	Bond Future	2384	2	2384	2	0.00
12/07/2021	2032 On 03-February-22	9.81	Put	Bond Future	3970	4	3970	4	198.00
12/07/2021	2032 On 03-February-22	8.91	Put	Bond Future	7615	8	7615	8	0.00
12/07/2021	2032 On 03-February-22	10.66	Put	Bond Future	1948	2	1948	2	97.00
12/07/2021	2032 On 03-February-22	10.45	Put	Bond Future	2324	2	2324	2	198.00
12/07/2021	2032 On 03-February-22	10.53	Put	Bond Future	2171	2	2171	2	210.00
12/07/2021	2032 On 03-February-22	10.35	Put	Bond Future	2530	3	2530	3	400.00
12/07/2021	2032 On 03-February-22	9.58	Put	Bond Future	4746	5	4746	5	0.00
12/07/2021	2032 On 03-February-22	11.13	Put	Bond Future	1314	1	1314	1	210.00
12/07/2021	2032 On 03-February-22	10.95	Put	Bond Future	1526	2	1526	2	400.00
12/07/2021	2032 On 03-February-22	10.44	Put	Bond Future	2344	2	2344	2	0.00
12/07/2021	2032 On 03-February-22	10.14	Put	Bond Future	3023	3	3023	3	97.00
12/07/2021	2032 On 03-February-22	9.14	Put	Bond Future	6515	6	6515	6	0.00
12/07/2021	2032 On 03-February-22	9.62	Put	Bond Future	4604	5	4604	5	0.00
12/07/2021	2032 On 05-May-22			Bond Future	10.21	88.9599	10.2124	88.9599	0.00
12/07/2021	2032 On 05-May-22	11.04	Call	Bond Future	6674	7	6674	7	0.00
12/07/2021	2032 On 05-May-22	11.02	Call	Bond Future	6599	7	6599	7	0.00
12/07/2021	2032 On 05-May-22	11.03	Call	Bond Future	6637	7	6637	7	0.00
12/07/2021	2032 On 05-May-22	11.03	Put	Bond Future	2187	2	2187	2	0.00
12/07/2021	2032 On 05-May-22	11.02	Put	Bond Future	2202	2	2202	2	0.00
12/07/2021	2032 On 05-May-22	11.04	Put	Bond Future	2172	2	2172	2	0.00
12/07/2021	2032 On 04-August-22			Bond Future	10.21	91.0595	10.2100	91.0595	0.00
12/07/2021	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2032 On 04-August-22	10.22	Call	Bond Future	56	0	56	0	0.00
12/07/2021	2032 On 04-August-22	10.20	Put	Bond Future	56	0	56	0	0.00
12/07/2021	2032 On 04-August-22	10.21	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2032 On 04-August-22	10.22	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2033 On 05-August-21			Bond Future	108.30	107.9506	108.2992	107.9506	8,979.00
12/07/2021	2033 On 04-November-21			Bond Future	108.24	107.8920	108.2440	107.8920	0.00

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12/07/2021	2033 On 03-February-22			Bond Future	109.52	109.1604	109.5163	109.1604	0.00
12/07/2021	2033 On 05-May-22			Bond Future	109.57	109.2082	109.5681	109.2082	0.00
12/07/2021	2033 On 04-August-22			Bond Future	108.66	108.6600	108.6600	108.6600	0.00
12/07/2021	2037 On 05-August-21			Bond Future	10.45	85.7862	10.4533	85.7862	125,353.00
12/07/2021	2037 On 05-August-21	12.26	Call	Bond Future	10982	11	10982	11	0.00
12/07/2021	2037 On 05-August-21	12.27	Call	Bond Future	11036	11	11036	11	0.00
12/07/2021	2037 On 05-August-21	12.28	Call	Bond Future	11091	11	11091	11	0.00
12/07/2021	2037 On 05-August-21	12.26	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2037 On 05-August-21	12.27	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2037 On 05-August-21	12.28	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2037 On 04-November-21			Bond Future	10.64	86.7107	10.6395	86.7107	0.00
12/07/2021	2037 On 04-November-21	12.82	Call	Bond Future	12888	13	12888	13	0.00
12/07/2021	2037 On 04-November-21	12.81	Call	Bond Future	12840	13	12840	13	0.00
12/07/2021	2037 On 04-November-21	12.30	Call	Bond Future	10380	11	10380	11	0.00
12/07/2021	2037 On 04-November-21	11.49	Call	Bond Future	6454	7	6454	7	600.00
12/07/2021	2037 On 04-November-21	12.83	Call	Bond Future	12935	13	12935	13	0.00
12/07/2021	2037 On 04-November-21	12.82	Put	Bond Future	226	0	226	0	0.00
12/07/2021	2037 On 04-November-21	12.30	Put	Bond Future	460	0	460	0	600.00
12/07/2021	2037 On 04-November-21	11.49	Put	Bond Future	1139	1	1139	1	0.00
12/07/2021	2037 On 04-November-21	12.81	Put	Bond Future	230	0	230	0	0.00
12/07/2021	2037 On 04-November-21	12.83	Put	Bond Future	223	0	223	0	0.00
12/07/2021	2037 On 03-February-22			Bond Future	10.83	83.4550	10.8326	83.4550	0.00
12/07/2021	2037 On 03-February-22	11.47	Call	Bond Future	6146	6	6146	6	0.00
12/07/2021	2037 On 03-February-22	11.46	Call	Bond Future	6104	6	6104	6	0.00
12/07/2021	2037 On 03-February-22	11.45	Call	Bond Future	6063	6	6063	6	0.00
12/07/2021	2037 On 03-February-22	11.47	Put	Bond Future	2222	2	2222	2	0.00
12/07/2021	2037 On 03-February-22	11.45	Put	Bond Future	2258	2	2258	2	0.00
12/07/2021	2037 On 03-February-22	11.46	Put	Bond Future	2240	2	2240	2	0.00
12/07/2021	2037 On 05-May-22			Bond Future	11.03	84.4436	11.0314	84.4436	0.00
12/07/2021	2037 On 05-May-22	11.84	Call	Bond Future	7304	8	7304	8	0.00
12/07/2021	2037 On 05-May-22	11.82	Call	Bond Future	7224	8	7224	8	0.00
12/07/2021	2037 On 05-May-22	11.83	Call	Bond Future	7264	8	7264	8	0.00
12/07/2021	2037 On 05-May-22	11.84	Put	Bond Future	2504	2	2504	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
12/07/2021	2037 On 05-May-22	11.82	Put	Bond Future	2538	2	2538	2	0.00
12/07/2021	2037 On 05-May-22	11.83	Put	Bond Future	2521	2	2521	2	0.00
12/07/2021	2037 On 04-August-22			Bond Future	10.90	82.8980	10.9000	82.8980	0.00
12/07/2021	2037 On 04-August-22	10.91	Call	Bond Future	63	0	63	0	0.00
12/07/2021	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2037 On 04-August-22	10.89	Put	Bond Future	63	0	63	0	0.00
12/07/2021	2037 On 04-August-22	10.91	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2037 On 04-August-22	10.90	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2038 On 05-August-21			Bond Future	119.40	119.3730	119.3990	119.3730	7,723.00
12/07/2021	2038 On 04-November-21			Bond Future	120.71	120.6884	120.7141	120.6884	0.00
12/07/2021	2038 On 03-February-22			Bond Future	120.37	120.3411	120.3668	120.3411	0.00
12/07/2021	2038 On 05-May-22			Bond Future	121.82	121.7935	121.8192	121.7935	0.00
12/07/2021	2038 On 04-August-22			Bond Future	121.25	121.2500	121.2500	121.2500	0.00
12/07/2021	2040 On 05-August-21			Bond Future	10.60	87.8170	10.6021	87.8170	85,651.00
12/07/2021	2040 On 05-August-21	12.49	Call	Bond Future	12094	13	12094	13	0.00
12/07/2021	2040 On 05-August-21	11.55	Call	Bond Future	6513	7	6513	7	900.00
12/07/2021	2040 On 05-August-21	14.80	Call	Bond Future	23518	24	23518	24	0.00
12/07/2021	2040 On 05-August-21	11.05	Call	Bond Future	3552	4	3552	4	900.00
12/07/2021	2040 On 05-August-21	12.48	Call	Bond Future	12037	12	12037	12	0.00
12/07/2021	2040 On 05-August-21	12.47	Call	Bond Future	11981	12	11981	12	0.00
12/07/2021	2040 On 05-August-21	11.05	Put	Bond Future	414	0	414	0	0.00
12/07/2021	2040 On 05-August-21	12.49	Put	Bond Future	1	0	1	0	0.00
12/07/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
12/07/2021	2040 On 05-August-21	12.47	Put	Bond Future	2	0	2	0	0.00
12/07/2021	2040 On 05-August-21	11.55	Put	Bond Future	79	0	79	0	0.00
12/07/2021	2040 On 05-August-21	12.48	Put	Bond Future	1	0	1	0	0.00
12/07/2021	2040 On 04-November-21			Bond Future	10.78	88.7635	10.7843	88.7635	0.00
12/07/2021	2040 On 04-November-21	12.91	Call	Bond Future	13356	14	13356	14	0.00
12/07/2021	2040 On 04-November-21	12.89	Call	Bond Future	13256	14	13256	14	0.00
12/07/2021	2040 On 04-November-21	12.90	Call	Bond Future	13306	14	13306	14	0.00
12/07/2021	2040 On 04-November-21	12.90	Put	Bond Future	271	0	271	0	0.00
12/07/2021	2040 On 04-November-21	12.89	Put	Bond Future	276	0	276	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
12/07/2021	2040 On 04-November-21	12.91	Put	Bond Future	267	0	267	0	0.00
12/07/2021	2040 On 03-February-22			Bond Future	10.97	85.2812	10.9731	85.2812	0.00
12/07/2021	2040 On 03-February-22	11.58	Call	Bond Future	6465	7	6465	7	0.00
12/07/2021	2040 On 03-February-22	11.57	Call	Bond Future	6421	7	6421	7	0.00
12/07/2021	2040 On 03-February-22	11.59	Call	Bond Future	6508	7	6508	7	0.00
12/07/2021	2040 On 03-February-22	11.57	Put	Bond Future	2496	2	2496	2	0.00
12/07/2021	2040 On 03-February-22	11.58	Put	Bond Future	2476	2	2476	2	0.00
12/07/2021	2040 On 03-February-22	11.59	Put	Bond Future	2456	2	2456	2	0.00
12/07/2021	2040 On 05-May-22			Bond Future	11.17	86.2915	11.1671	86.2915	0.00
12/07/2021	2040 On 05-May-22	9.82	Call	Bond Future	1229	1	1229	1	1,200.00
12/07/2021	2040 On 05-May-22	11.91	Call	Bond Future	7547	8	7547	8	0.00
12/07/2021	2040 On 05-May-22	11.90	Call	Bond Future	7505	8	7505	8	0.00
12/07/2021	2040 On 05-May-22	11.92	Call	Bond Future	7589	8	7589	8	0.00
12/07/2021	2040 On 05-May-22	10.57	Call	Bond Future	2844	3	2844	3	1,200.00
12/07/2021	2040 On 05-May-22	13.04	Call	Bond Future	12498	13	12498	13	0.00
12/07/2021	2040 On 05-May-22	13.04	Put	Bond Future	1391	1	1391	1	1,200.00
12/07/2021	2040 On 05-May-22	11.91	Put	Bond Future	2834	3	2834	3	0.00
12/07/2021	2040 On 05-May-22	11.92	Put	Bond Future	2815	3	2815	3	0.00
12/07/2021	2040 On 05-May-22	10.57	Put	Bond Future	6963	7	6963	7	0.00
12/07/2021	2040 On 05-May-22	11.90	Put	Bond Future	2852	3	2852	3	0.00
12/07/2021	2040 On 05-May-22	9.82	Put	Bond Future	10988	11	10988	11	0.00
12/07/2021	2040 On 04-August-22			Bond Future	11.04	84.5370	11.0400	84.5370	0.00
12/07/2021	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2040 On 04-August-22	11.05	Call	Bond Future	67	0	67	0	0.00
12/07/2021	2040 On 04-August-22	11.05	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2040 On 04-August-22	11.03	Put	Bond Future	67	0	67	0	0.00
12/07/2021	2040 On 04-August-22	11.04	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2044 On 05-August-21			Bond Future	10.67	84.4342	10.6697	84.4342	62,566.00
12/07/2021	2044 On 05-August-21	12.60	Call	Bond Future	12344	13	12344	13	0.00
12/07/2021	2044 On 05-August-21	12.59	Call	Bond Future	12288	13	12288	13	0.00
12/07/2021	2044 On 05-August-21	12.61	Call	Bond Future	12400	13	12400	13	0.00
12/07/2021	2044 On 05-August-21	12.61	Put	Bond Future	1	0	1	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
12/07/2021	2044 On 05-August-21	12.60	Put	Bond Future	1	0	1	0	0.00
12/07/2021	2044 On 05-August-21	12.59	Put	Bond Future	1	0	1	0	0.00
12/07/2021	2044 On 04-November-21			Bond Future	10.84	85.3441	10.8442	85.3441	0.00
12/07/2021	2044 On 04-November-21	12.90	Call	Bond Future	13013	13	13013	13	0.00
12/07/2021	2044 On 04-November-21	12.89	Call	Bond Future	12964	13	12964	13	0.00
12/07/2021	2044 On 04-November-21	12.91	Call	Bond Future	13062	13	13062	13	0.00
12/07/2021	2044 On 04-November-21	12.91	Put	Bond Future	296	0	296	0	0.00
12/07/2021	2044 On 04-November-21	12.89	Put	Bond Future	305	0	305	0	0.00
12/07/2021	2044 On 04-November-21	12.90	Put	Bond Future	300	0	300	0	0.00
12/07/2021	2044 On 03-February-22			Bond Future	11.02	81.9476	11.0247	81.9476	0.00
12/07/2021	2044 On 03-February-22	11.61	Call	Bond Future	6327	7	6327	7	0.00
12/07/2021	2044 On 03-February-22	11.60	Call	Bond Future	6283	7	6283	7	0.00
12/07/2021	2044 On 03-February-22	11.59	Call	Bond Future	6239	7	6239	7	0.00
12/07/2021	2044 On 03-February-22	11.59	Put	Bond Future	2477	2	2477	2	0.00
12/07/2021	2044 On 03-February-22	11.60	Put	Bond Future	2457	2	2457	2	0.00
12/07/2021	2044 On 03-February-22	11.61	Put	Bond Future	2437	2	2437	2	0.00
12/07/2021	2044 On 05-May-22			Bond Future	11.21	82.9185	11.2098	82.9185	0.00
12/07/2021	2044 On 05-May-22	11.93	Call	Bond Future	7508	8	7508	8	0.00
12/07/2021	2044 On 05-May-22	11.92	Call	Bond Future	7467	8	7467	8	0.00
12/07/2021	2044 On 05-May-22	11.91	Call	Bond Future	7425	8	7425	8	0.00
12/07/2021	2044 On 05-May-22	11.91	Put	Bond Future	2931	3	2931	3	0.00
12/07/2021	2044 On 05-May-22	11.92	Put	Bond Future	2911	3	2911	3	0.00
12/07/2021	2044 On 05-May-22	11.93	Put	Bond Future	2892	3	2892	3	0.00
12/07/2021	2044 On 04-August-22			Bond Future	11.09	81.1625	11.0900	81.1625	0.00
12/07/2021	2044 On 04-August-22	11.10	Call	Bond Future	68	0	68	0	0.00
12/07/2021	2044 On 04-August-22	11.09	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
12/07/2021	2044 On 04-August-22	11.08	Put	Bond Future	68	0	68	0	0.00
12/07/2021	2044 On 04-August-22	11.09	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2044 On 04-August-22	11.10	Put	Bond Future	0	0	0	0	0.00
12/07/2021	2046 On 05-August-21			Bond Future	109.66	108.8969	109.6584	108.8969	18,098.00
12/07/2021	2046 On 04-November-21			Bond Future	109.03	108.2603	109.0297	108.2603	0.00
12/07/2021	2046 On 03-February-22			Bond Future	110.31	109.5334	110.3114	109.5334	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
12/07/2021	2046 On 05-May-22			Bond Future	109.77	108.9846	109.7718	108.9846	0.00
12/07/2021	2046 On 04-August-22			Bond Future	108.46	108.4600	108.4600	108.4600	0.00
12/07/2021	2050 On 05-August-21			Bond Future	110.91	110.8818	110.9055	110.8818	11,059.00
12/07/2021	2050 On 04-November-21			Bond Future	112.13	112.1035	112.1269	112.1035	0.00
12/07/2021	2050 On 03-February-22			Bond Future	111.48	111.4597	111.4832	111.4597	0.00
12/07/2021	2050 On 05-May-22			Bond Future	112.83	112.8048	112.8284	112.8048	0.00
12/07/2021	2050 On 04-August-22			Bond Future	112.33	112.3300	112.3300	112.3300	0.00
12/07/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	AL37 On 05-August-21			Index Future	792.93	793.7980	792.9280	793.7980	0.00
12/07/2021	AL37 On 04-November-21			Index Future	801.55	802.4400	801.5490	802.4400	0.00
12/07/2021	AL37 On 03-February-22			Index Future	810.77	811.6780	810.7700	811.6780	0.00
12/07/2021	AL37 On 05-May-22			Index Future	820.35	821.2780	820.3540	821.2780	0.00
12/07/2021	AL37 On 04-August-22			Index Future	819.27	819.2700	819.2700	819.2700	0.00
12/07/2021	AL7T On 05-August-21			Index Future	910.06	910.8200	910.0550	910.8200	0.00
12/07/2021	AL7T On 04-November-21			Index Future	919.95	920.7350	919.9500	920.7350	0.00
12/07/2021	AL7T On 03-February-22			Index Future	930.53	931.3350	930.5330	931.3350	0.00
12/07/2021	AL7T On 05-May-22			Index Future	941.53	942.3500	941.5330	942.3500	0.00
12/07/2021	AL7T On 04-August-22			Index Future	940.69	940.6900	940.6900	940.6900	0.00
12/07/2021	ALBI On 05-August-21			Index Future	799.48	801.4030	799.4750	801.4030	114.00
12/07/2021	ALBI On 04-November-21			Index Future	808.17	810.1280	808.1680	810.1280	0.00
12/07/2021	ALBI On 03-February-22			Index Future	817.47	819.4540	817.4650	819.4540	0.00
12/07/2021	ALBI On 05-May-22			Index Future	827.13	829.1460	827.1290	829.1460	0.00
12/07/2021	ALBI On 04-August-22			Index Future	829.99	829.9900	829.9900	829.9900	0.00
12/07/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C040 On 06-October-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
12/07/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2021	ES33 On 05-August-21			Bond Future	11.14	79.4410	11.1399	79.4410	350.00
12/07/2021	ES33 On 04-November-21			Bond Future	11.37	76.5413	11.3726	76.5413	0.00
12/07/2021	ES33 On 03-February-22			Bond Future	11.62	77.4417	11.6151	77.4417	0.00
12/07/2021	ES33 On 05-May-22			Bond Future	11.86	74.5993	11.8602	74.5993	0.00
12/07/2021	ES33 On 04-August-22			Bond Future	11.75	76.9683	11.7500	76.9683	0.00
12/07/2021	ES42 On 05-August-21			Bond Future	11.68	78.2024	11.6810	78.2024	4,779.00
12/07/2021	ES42 On 04-November-21			Bond Future	11.90	74.8062	11.9020	74.8062	0.00
12/07/2021	ES42 On 03-February-22			Bond Future	12.12	75.6869	12.1250	75.6869	0.00
12/07/2021	ES42 On 05-May-22			Bond Future	12.36	72.3425	12.3584	72.3425	0.00
12/07/2021	ES42 On 04-August-22			Bond Future	12.22	74.9034	12.2200	74.9034	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
12/07/2021	GOVI On 05-August-21			GOVI	789.56	791.3980	789.5570	791.3980	985.00
12/07/2021	GOVI On 05-August-21	719.15	Call	GOVI	704070	72	704070	72	0.00
12/07/2021	GOVI On 05-August-21	719.13	Call	GOVI	704270	72	704270	72	0.00
12/07/2021	GOVI On 05-August-21	719.14	Call	GOVI	704170	72	704170	72	0.00
12/07/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 04-November-21			GOVI	798.14	800.0130	798.1420	800.0130	0.00
12/07/2021	GOVI On 04-November-21	728.42	Call	GOVI	697220	72	697220	72	0.00
12/07/2021	GOVI On 04-November-21	728.41	Call	GOVI	697320	72	697320	72	0.00
12/07/2021	GOVI On 04-November-21	728.40	Call	GOVI	697420	72	697420	72	0.00
12/07/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 03-February-22			GOVI	807.32	809.2240	807.3240	809.2240	0.00
12/07/2021	GOVI On 03-February-22	792.75	Call	GOVI	145740	16	145740	16	0.00
12/07/2021	GOVI On 03-February-22	792.74	Call	GOVI	145840	16	145840	16	0.00
12/07/2021	GOVI On 03-February-22	792.76	Call	GOVI	145640	16	145640	16	0.00
12/07/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 05-May-22			GOVI	816.87	818.7940	816.8680	818.7940	0.00
12/07/2021	GOVI On 05-May-22	788.24	Call	GOVI	286280	31	286280	31	0.00
12/07/2021	GOVI On 05-May-22	788.23	Call	GOVI	286380	31	286380	31	0.00
12/07/2021	GOVI On 05-May-22	788.25	Call	GOVI	286180	31	286180	31	0.00
12/07/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 04-August-22			GOVI	819.47	819.4700	819.4700	819.4700	0.00
12/07/2021	GOVI On 04-August-22	819.27	Call	GOVI	2000	0	2000	0	0.00
12/07/2021	GOVI On 04-August-22	819.26	Call	GOVI	2100	0	2100	0	0.00
12/07/2021	GOVI On 04-August-22	819.28	Call	GOVI	1900	0	1900	0	0.00
12/07/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
12/07/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
12/07/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2021	IGOV On 05-August-21			Index Future	292.71	292.2920	292.7070	292.2920	459.00
12/07/2021	IGOV On 04-November-21			Index Future	295.96	295.5470	295.9620	295.5470	16.00
12/07/2021	IGOV On 03-February-22			Index Future	299.44	299.0210	299.4380	299.0210	0.00
12/07/2021	IGOV On 05-May-22			Index Future	303.05	302.6280	303.0490	302.6280	0.00
12/07/2021	IGOV On 04-August-22			Index Future	301.79	301.7900	301.7900	301.7900	0.00
12/07/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
12/07/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
12/07/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
12/07/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
12/07/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/07/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/07/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/07/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/07/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/07/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/07/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/07/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/07/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/07/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/07/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/07/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/07/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/07/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/07/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/07/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/07/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/07/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
12/07/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.81	96.1900	3.8100	96.1900	0.00
12/07/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1450	3.8650	96.1450	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	JBAF On 20-October-21			Jibar Tradeable Future	4.05	95.9700	4.0500	95.9700	0.00
12/07/2021	JBAF On 17-November-21			Jibar Tradeable Future	4.10	95.9100	4.1000	95.9100	0.00
12/07/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.30	95.7350	4.2950	95.7350	0.00
12/07/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.60	95.4300	4.6000	95.4300	0.00
12/07/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.00	95.0550	4.9950	95.0550	471.00
12/07/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.20	94.8650	5.1950	94.8650	0.00
12/07/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.57	94.5100	5.5700	94.5100	0.00
12/07/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.74	94.3450	5.7350	94.3450	0.00
12/07/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.80	94.2950	5.7950	94.2950	0.00
12/07/2021	R023 On 05-August-21			Bond Future	5.22	107.1922	5.2203	107.1922	15,246.00
12/07/2021	R023 On 05-August-21	5.31	Call	Bond Future	193	0	193	0	0.00
12/07/2021	R023 On 05-August-21	5.30	Call	Bond Future	183	0	183	0	0.00
12/07/2021	R023 On 05-August-21	5.29	Call	Bond Future	172	0	172	0	0.00
12/07/2021	R023 On 05-August-21	5.29	Put	Bond Future	67	0	67	0	0.00
12/07/2021	R023 On 05-August-21	5.30	Put	Bond Future	62	0	62	0	0.00
12/07/2021	R023 On 05-August-21	5.31	Put	Bond Future	58	0	58	0	0.00
12/07/2021	R023 On 04-November-21			Bond Future	5.39	104.4399	5.3898	104.4399	0.00
12/07/2021	R023 On 04-November-21	4.92	Call	Bond Future	31	0	31	0	0.00
12/07/2021	R023 On 04-November-21	4.91	Call	Bond Future	30	0	30	0	0.00
12/07/2021	R023 On 04-November-21	4.90	Call	Bond Future	28	0	28	0	0.00
12/07/2021	R023 On 04-November-21	4.90	Put	Bond Future	655	1	655	1	0.00
12/07/2021	R023 On 04-November-21	4.91	Put	Bond Future	643	1	643	1	0.00
12/07/2021	R023 On 04-November-21	4.92	Put	Bond Future	632	1	632	1	0.00
12/07/2021	R023 On 03-February-22			Bond Future	5.59	105.6428	5.5869	105.6428	0.00
12/07/2021	R023 On 03-February-22	5.07	Call	Bond Future	84	0	84	0	0.00
12/07/2021	R023 On 03-February-22	5.06	Call	Bond Future	81	0	81	0	0.00
12/07/2021	R023 On 03-February-22	5.08	Call	Bond Future	87	0	87	0	0.00
12/07/2021	R023 On 03-February-22	5.08	Put	Bond Future	611	1	611	1	0.00
12/07/2021	R023 On 03-February-22	5.06	Put	Bond Future	625	1	625	1	0.00
12/07/2021	R023 On 03-February-22	5.07	Put	Bond Future	618	1	618	1	0.00
12/07/2021	R023 On 05-May-22			Bond Future	5.84	102.9829	5.8378	102.9829	0.00
12/07/2021	R023 On 05-May-22	6.30	Call	Bond Future	596	1	596	1	0.00
12/07/2021	R023 On 05-May-22	6.29	Call	Bond Future	590	1	590	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
12/07/2021	R023 On 05-May-22	6.31	Call	Bond Future	601	1	601	1	0.00
12/07/2021	R023 On 05-May-22	6.31	Put	Bond Future	230	0	230	0	0.00
12/07/2021	R023 On 05-May-22	6.29	Put	Bond Future	234	0	234	0	0.00
12/07/2021	R023 On 05-May-22	6.30	Put	Bond Future	232	0	232	0	0.00
12/07/2021	R023 On 04-August-22			Bond Future	6.04	104.3163	6.0400	104.3163	0.00
12/07/2021	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R023 On 04-August-22	6.05	Call	Bond Future	6	0	6	0	0.00
12/07/2021	R023 On 04-August-22	6.05	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R023 On 04-August-22	6.03	Put	Bond Future	6	0	6	0	0.00
12/07/2021	R023 On 04-August-22	6.04	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 05-August-21			Bond Future	10.22	94.4906	10.2192	94.4906	81,593.00
12/07/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 05-August-21	10.77	Call	Bond Future	3877	4	3877	4	0.00
12/07/2021	R035 On 05-August-21	10.02	Call	Bond Future	751	1	751	1	100.00
12/07/2021	R035 On 05-August-21	11.37	Call	Bond Future	7329	8	7329	8	0.00
12/07/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 05-August-21	5.31	Put	Bond Future	43893	44	43893	44	0.00
12/07/2021	R035 On 05-August-21	11.37	Put	Bond Future	32	0	32	0	100.00
12/07/2021	R035 On 05-August-21	10.77	Put	Bond Future	273	0	273	0	100.00
12/07/2021	R035 On 05-August-21	10.02	Put	Bond Future	2107	2	2107	2	0.00
12/07/2021	R035 On 05-August-21	5.29	Put	Bond Future	44126	44	44126	44	0.00
12/07/2021	R035 On 05-August-21	5.30	Put	Bond Future	44010	44	44010	44	0.00
12/07/2021	R035 On 04-November-21			Bond Future	10.41	91.0342	10.4142	91.0342	0.00
12/07/2021	R035 On 04-November-21	11.20	Call	Bond Future	6178	6	6178	6	0.00
12/07/2021	R035 On 04-November-21	13.82	Call	Bond Future	18818	19	18818	19	0.00
12/07/2021	R035 On 04-November-21	11.75	Call	Bond Future	8831	9	8831	9	0.00
12/07/2021	R035 On 04-November-21	10.23	Call	Bond Future	2343	3	2343	3	782.00
12/07/2021	R035 On 04-November-21	12.52	Call	Bond Future	12633	13	12633	13	0.00
12/07/2021	R035 On 04-November-21	12.51	Call	Bond Future	12584	13	12584	13	0.00
12/07/2021	R035 On 04-November-21	11.08	Call	Bond Future	5627	6	5627	6	0.00
12/07/2021	R035 On 04-November-21	10.60	Call	Bond Future	3603	4	3603	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	R035 On 04-November-21	10.11	Call	Bond Future	1997	2	1997	2	350.00
12/07/2021	R035 On 04-November-21	10.12	Call	Bond Future	2025	2	2025	2	400.00
12/07/2021	R035 On 04-November-21	10.62	Call	Bond Future	3680	4	3680	4	400.00
12/07/2021	R035 On 04-November-21	12.53	Call	Bond Future	12682	13	12682	13	0.00
12/07/2021	R035 On 04-November-21	12.53	Put	Bond Future	247	0	247	0	0.00
12/07/2021	R035 On 04-November-21	11.75	Put	Bond Future	666	1	666	1	782.00
12/07/2021	R035 On 04-November-21	10.62	Put	Bond Future	2346	2	2346	2	0.00
12/07/2021	R035 On 04-November-21	10.12	Put	Bond Future	3982	4	3982	4	0.00
12/07/2021	R035 On 04-November-21	10.60	Put	Bond Future	2398	2	2398	2	350.00
12/07/2021	R035 On 04-November-21	10.11	Put	Bond Future	4022	4	4022	4	0.00
12/07/2021	R035 On 04-November-21	11.20	Put	Bond Future	1237	1	1237	1	350.00
12/07/2021	R035 On 04-November-21	11.08	Put	Bond Future	1415	1	1415	1	782.00
12/07/2021	R035 On 04-November-21	10.23	Put	Bond Future	3561	3	3561	3	0.00
12/07/2021	R035 On 04-November-21	12.52	Put	Bond Future	251	0	251	0	0.00
12/07/2021	R035 On 04-November-21	13.82	Put	Bond Future	25	0	25	0	400.00
12/07/2021	R035 On 04-November-21	12.51	Put	Bond Future	255	0	255	0	0.00
12/07/2021	R035 On 03-February-22			Bond Future	10.62	92.0830	10.6165	92.0830	0.00
12/07/2021	R035 On 03-February-22	11.05	Call	Bond Future	5350	6	5350	6	0.00
12/07/2021	R035 On 03-February-22	11.88	Call	Bond Future	8906	9	8906	9	0.00
12/07/2021	R035 On 03-February-22	9.70	Call	Bond Future	1363	1	1363	1	683.00
12/07/2021	R035 On 03-February-22	11.24	Call	Bond Future	6120	6	6120	6	0.00
12/07/2021	R035 On 03-February-22	10.10	Call	Bond Future	2265	2	2265	2	280.00
12/07/2021	R035 On 03-February-22	10.26	Call	Bond Future	2694	3	2694	3	200.00
12/07/2021	R035 On 03-February-22	11.73	Call	Bond Future	8233	8	8233	8	0.00
12/07/2021	R035 On 03-February-22	11.03	Call	Bond Future	5272	5	5272	5	0.00
12/07/2021	R035 On 03-February-22	11.39	Call	Bond Future	6748	7	6748	7	0.00
12/07/2021	R035 On 03-February-22	10.35	Call	Bond Future	2949	3	2949	3	1,600.00
12/07/2021	R035 On 03-February-22	11.28	Call	Bond Future	6285	7	6285	7	0.00
12/07/2021	R035 On 03-February-22	11.22	Call	Bond Future	6037	6	6037	6	0.00
12/07/2021	R035 On 03-February-22	10.65	Call	Bond Future	3887	4	3887	4	0.00
12/07/2021	R035 On 03-February-22	11.23	Call	Bond Future	6078	6	6078	6	0.00
12/07/2021	R035 On 03-February-22	11.23	Put	Bond Future	2297	2	2297	2	0.00
12/07/2021	R035 On 03-February-22	11.22	Put	Bond Future	2315	2	2315	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
12/07/2021	R035 On 03-February-22	11.28	Put	Bond Future	2206	2	2206	2	200.00
12/07/2021	R035 On 03-February-22	10.26	Put	Bond Future	5004	5	5004	5	0.00
12/07/2021	R035 On 03-February-22	11.05	Put	Bond Future	2653	3	2653	3	1,600.00
12/07/2021	R035 On 03-February-22	10.35	Put	Bond Future	4668	5	4668	5	0.00
12/07/2021	R035 On 03-February-22	11.39	Put	Bond Future	2018	2	2018	2	683.00
12/07/2021	R035 On 03-February-22	11.73	Put	Bond Future	1541	1	1541	1	280.00
12/07/2021	R035 On 03-February-22	10.65	Put	Bond Future	3674	4	3674	4	683.00
12/07/2021	R035 On 03-February-22	9.70	Put	Bond Future	7481	7	7481	7	0.00
12/07/2021	R035 On 03-February-22	11.24	Put	Bond Future	2278	2	2278	2	0.00
12/07/2021	R035 On 03-February-22	11.88	Put	Bond Future	1370	1	1370	1	1,800.00
12/07/2021	R035 On 03-February-22	11.03	Put	Bond Future	2696	3	2696	3	280.00
12/07/2021	R035 On 03-February-22	10.10	Put	Bond Future	5641	5	5641	5	0.00
12/07/2021	R035 On 05-May-22			Bond Future	10.82	88.6952	10.8167	88.6952	0.00
12/07/2021	R035 On 05-May-22	11.65	Call	Bond Future	7423	8	7423	8	0.00
12/07/2021	R035 On 05-May-22	11.64	Call	Bond Future	7382	8	7382	8	0.00
12/07/2021	R035 On 05-May-22	11.63	Call	Bond Future	7342	8	7342	8	0.00
12/07/2021	R035 On 05-May-22	11.63	Put	Bond Future	2514	2	2514	2	0.00
12/07/2021	R035 On 05-May-22	11.64	Put	Bond Future	2497	2	2497	2	0.00
12/07/2021	R035 On 05-May-22	11.65	Put	Bond Future	2480	2	2480	2	0.00
12/07/2021	R035 On 04-August-22			Bond Future	10.73	91.2325	10.7300	91.2325	0.00
12/07/2021	R035 On 04-August-22	10.74	Call	Bond Future	62	0	62	0	0.00
12/07/2021	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 04-August-22	10.73	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R035 On 04-August-22	10.72	Put	Bond Future	62	0	62	0	0.00
12/07/2021	R035 On 04-August-22	10.74	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R186 On 05-August-21			Bond Future	7.51	114.6104	7.5075	114.6104	88,865.00
12/07/2021	R186 On 05-August-21	8.63	Call	Bond Future	5125	5	5125	5	0.00
12/07/2021	R186 On 05-August-21	8.62	Call	Bond Future	5081	5	5081	5	0.00
12/07/2021	R186 On 05-August-21	8.61	Call	Bond Future	5037	5	5037	5	0.00
12/07/2021	R186 On 05-August-21	8.61	Put	Bond Future	6	0	6	0	0.00
12/07/2021	R186 On 05-August-21	8.62	Put	Bond Future	6	0	6	0	0.00
12/07/2021	R186 On 05-August-21	8.63	Put	Bond Future	6	0	6	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
12/07/2021	R186 On 04-November-21			Bond Future	7.70	115.8450	7.6995	115.8450	0.00
12/07/2021	R186 On 04-November-21	8.77	Call	Bond Future	4961	5	4961	5	0.00
12/07/2021	R186 On 04-November-21	8.11	Call	Bond Future	2700	3	2700	3	0.00
12/07/2021	R186 On 04-November-21	8.09	Call	Bond Future	2640	3	2640	3	0.00
12/07/2021	R186 On 04-November-21	7.77	Call	Bond Future	1775	2	1775	2	0.00
12/07/2021	R186 On 04-November-21	8.10	Call	Bond Future	2670	3	2670	3	0.00
12/07/2021	R186 On 04-November-21	8.10	Put	Bond Future	901	1	901	1	0.00
12/07/2021	R186 On 04-November-21	8.09	Put	Bond Future	915	1	915	1	0.00
12/07/2021	R186 On 04-November-21	8.11	Put	Bond Future	887	1	887	1	0.00
12/07/2021	R186 On 04-November-21	8.77	Put	Bond Future	310	0	310	0	15,177.00
12/07/2021	R186 On 04-November-21	7.77	Put	Bond Future	1461	1	1461	1	15,177.00
12/07/2021	R186 On 03-February-22			Bond Future	7.90	111.8972	7.8987	111.8972	0.00
12/07/2021	R186 On 03-February-22	7.29	Call	Bond Future	963	1	963	1	0.00
12/07/2021	R186 On 03-February-22	7.28	Call	Bond Future	949	1	949	1	0.00
12/07/2021	R186 On 03-February-22	7.30	Call	Bond Future	976	1	976	1	0.00
12/07/2021	R186 On 03-February-22	7.30	Put	Bond Future	3545	3	3545	3	0.00
12/07/2021	R186 On 03-February-22	7.28	Put	Bond Future	3605	4	3605	4	0.00
12/07/2021	R186 On 03-February-22	7.29	Put	Bond Future	3575	3	3575	3	0.00
12/07/2021	R186 On 05-May-22			Bond Future	8.11	113.2221	8.1132	113.2221	0.00
12/07/2021	R186 On 05-May-22	8.31	Call	Bond Future	2765	3	2765	3	0.00
12/07/2021	R186 On 05-May-22	8.30	Call	Bond Future	2741	3	2741	3	0.00
12/07/2021	R186 On 05-May-22	8.32	Call	Bond Future	2787	3	2787	3	0.00
12/07/2021	R186 On 05-May-22	8.32	Put	Bond Future	1964	2	1964	2	0.00
12/07/2021	R186 On 05-May-22	8.30	Put	Bond Future	1998	2	1998	2	0.00
12/07/2021	R186 On 05-May-22	8.31	Put	Bond Future	1981	2	1981	2	0.00
12/07/2021	R186 On 04-August-22			Bond Future	8.14	109.8897	8.1400	109.8897	0.00
12/07/2021	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R186 On 04-August-22	8.15	Call	Bond Future	38	0	38	0	0.00
12/07/2021	R186 On 04-August-22	8.15	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R186 On 04-August-22	8.14	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R186 On 04-August-22	8.13	Put	Bond Future	38	0	38	0	0.00
12/07/2021	R197 On 05-August-21			Bond Future	321.92	321.8790	321.9229	321.8790	1,117.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	R197 On 04-November-21			Bond Future	325.47	325.4253	325.4683	325.4253	0.00
12/07/2021	R197 On 03-February-22			Bond Future	321.14	321.1012	321.1437	321.1012	0.00
12/07/2021	R197 On 05-May-22			Bond Future	325.02	324.9768	325.0193	324.9768	0.00
12/07/2021	R197 On 04-August-22			Bond Future	324.74	324.7400	324.7400	324.7400	0.00
12/07/2021	R202 On 05-August-21			Bond Future	237.14	237.0900	237.1387	237.0900	9,635.00
12/07/2021	R202 On 04-November-21			Bond Future	239.75	239.7020	239.7504	239.7020	0.00
12/07/2021	R202 On 03-February-22			Bond Future	238.24	238.1913	238.2394	238.1913	0.00
12/07/2021	R202 On 05-May-22			Bond Future	241.11	241.0658	241.1140	241.0658	0.00
12/07/2021	R202 On 04-August-22			Bond Future	239.88	239.8800	239.8800	239.8800	0.00
12/07/2021	R209 On 05-August-21			Bond Future	10.17	73.0374	10.1724	73.0374	28,694.00
12/07/2021	R209 On 05-August-21	11.80	Call	Bond Future	8722	9	8722	9	0.00
12/07/2021	R209 On 05-August-21	11.79	Call	Bond Future	8673	9	8673	9	0.00
12/07/2021	R209 On 05-August-21	11.81	Call	Bond Future	8770	9	8770	9	0.00
12/07/2021	R209 On 05-August-21	11.81	Put	Bond Future	3	0	3	0	0.00
12/07/2021	R209 On 05-August-21	11.79	Put	Bond Future	3	0	3	0	0.00
12/07/2021	R209 On 05-August-21	11.80	Put	Bond Future	3	0	3	0	0.00
12/07/2021	R209 On 04-November-21			Bond Future	10.34	70.6844	10.3445	70.6844	4,785.00
12/07/2021	R209 On 04-November-21	9.50	Call	Bond Future	651	1	651	1	6,000.00
12/07/2021	R209 On 04-November-21	12.18	Call	Bond Future	9796	10	9796	10	0.00
12/07/2021	R209 On 04-November-21	10.00	Call	Bond Future	1589	2	1589	2	0.00
12/07/2021	R209 On 04-November-21	12.00	Call	Bond Future	9019	9	9019	9	0.00
12/07/2021	R209 On 04-November-21	10.50	Call	Bond Future	2979	3	2979	3	0.00
12/07/2021	R209 On 04-November-21	12.19	Call	Bond Future	9839	10	9839	10	0.00
12/07/2021	R209 On 04-November-21	12.17	Call	Bond Future	9753	10	9753	10	0.00
12/07/2021	R209 On 04-November-21	12.19	Put	Bond Future	295	0	295	0	0.00
12/07/2021	R209 On 04-November-21	12.00	Put	Bond Future	367	0	367	0	9,000.00
12/07/2021	R209 On 04-November-21	10.00	Put	Bond Future	3608	3	3608	3	3,100.00
12/07/2021	R209 On 04-November-21	12.18	Put	Bond Future	298	0	298	0	0.00
12/07/2021	R209 On 04-November-21	12.17	Put	Bond Future	302	0	302	0	0.00
12/07/2021	R209 On 04-November-21	10.50	Put	Bond Future	2094	2	2094	2	9,400.00
12/07/2021	R209 On 04-November-21	9.50	Put	Bond Future	5748	6	5748	6	0.00
12/07/2021	R209 On 03-February-22			Bond Future	10.52	71.4989	10.5187	71.4989	0.00
12/07/2021	R209 On 03-February-22	11.04	Call	Bond Future	4900	5	4900	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
12/07/2021	R209 On 03-February-22	11.03	Call	Bond Future	4865	5	4865	5	0.00
12/07/2021	R209 On 03-February-22	11.02	Call	Bond Future	4829	5	4829	5	0.00
12/07/2021	R209 On 03-February-22	11.02	Put	Bond Future	2099	2	2099	2	0.00
12/07/2021	R209 On 03-February-22	11.03	Put	Bond Future	2082	2	2082	2	0.00
12/07/2021	R209 On 03-February-22	11.04	Put	Bond Future	2064	2	2064	2	0.00
12/07/2021	R209 On 05-May-22			Bond Future	10.70	69.2042	10.6964	69.2042	0.00
12/07/2021	R209 On 05-May-22	11.45	Call	Bond Future	6210	6	6210	6	0.00
12/07/2021	R209 On 05-May-22	11.44	Call	Bond Future	6175	6	6175	6	0.00
12/07/2021	R209 On 05-May-22	11.43	Call	Bond Future	6140	6	6140	6	0.00
12/07/2021	R209 On 05-May-22	11.43	Put	Bond Future	2290	2	2290	2	0.00
12/07/2021	R209 On 05-May-22	11.44	Put	Bond Future	2274	2	2274	2	0.00
12/07/2021	R209 On 05-May-22	11.45	Put	Bond Future	2259	2	2259	2	0.00
12/07/2021	R209 On 04-August-22			Bond Future	10.58	71.3016	10.5800	71.3016	0.00
12/07/2021	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R209 On 04-August-22	10.59	Call	Bond Future	55	0	55	0	0.00
12/07/2021	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R209 On 04-August-22	10.58	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R209 On 04-August-22	10.57	Put	Bond Future	55	0	55	0	0.00
12/07/2021	R209 On 04-August-22	10.59	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R210 On 05-August-21			Bond Future	209.09	209.0470	209.0850	209.0470	1,486.00
12/07/2021	R210 On 04-November-21			Bond Future	208.60	208.5664	208.6039	208.5664	0.00
12/07/2021	R210 On 03-February-22			Bond Future	211.06	211.0188	211.0560	211.0188	0.00
12/07/2021	R210 On 05-May-22			Bond Future	210.77	210.7292	210.7666	210.7292	0.00
12/07/2021	R210 On 04-August-22			Bond Future	210.65	210.6500	210.6500	210.6500	0.00
12/07/2021	R212 On 05-August-21			Bond Future	173.04	173.0186	173.0397	173.0186	2,457.00
12/07/2021	R212 On 04-November-21			Bond Future	174.95	174.9251	174.9455	174.9251	0.00
12/07/2021	R213 On 05-August-21			Bond Future	9.31	88.8227	9.3066	88.8227	9,084.00
12/07/2021	R213 On 05-August-21	10.86	Call	Bond Future	8216	8	8216	8	0.00
12/07/2021	R213 On 05-August-21	10.14	Call	Bond Future	4622	5	4622	5	0.00
12/07/2021	R213 On 05-August-21	10.78	Call	Bond Future	7821	8	7821	8	0.00
12/07/2021	R213 On 05-August-21	10.85	Call	Bond Future	8167	8	8167	8	0.00
12/07/2021	R213 On 05-August-21	10.84	Call	Bond Future	8118	8	8118	8	0.00
12/07/2021	R213 On 05-August-21	9.34	Call	Bond Future	1205	1	1205	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
12/07/2021	R213 On 05-August-21	10.84	Put	Bond Future	4	0	4	0	0.00
12/07/2021	R213 On 05-August-21	10.14	Put	Bond Future	82	0	82	0	0.00
12/07/2021	R213 On 05-August-21	9.34	Put	Bond Future	1017	1	1017	1	0.00
12/07/2021	R213 On 05-August-21	10.85	Put	Bond Future	4	0	4	0	0.00
12/07/2021	R213 On 05-August-21	10.78	Put	Bond Future	5	0	5	0	0.00
12/07/2021	R213 On 05-August-21	10.86	Put	Bond Future	4	0	4	0	0.00
12/07/2021	R213 On 04-November-21			Bond Future	9.49	86.2506	9.4938	86.2506	0.00
12/07/2021	R213 On 04-November-21	11.10	Call	Bond Future	8573	9	8573	9	0.00
12/07/2021	R213 On 04-November-21	11.09	Call	Bond Future	8529	9	8529	9	0.00
12/07/2021	R213 On 04-November-21	11.11	Call	Bond Future	8617	9	8617	9	0.00
12/07/2021	R213 On 04-November-21	11.09	Put	Bond Future	340	0	340	0	0.00
12/07/2021	R213 On 04-November-21	11.10	Put	Bond Future	336	0	336	0	0.00
12/07/2021	R213 On 04-November-21	11.11	Put	Bond Future	332	0	332	0	0.00
12/07/2021	R213 On 03-February-22			Bond Future	9.69	87.2440	9.6881	87.2440	0.00
12/07/2021	R213 On 03-February-22	10.17	Call	Bond Future	4489	5	4489	5	0.00
12/07/2021	R213 On 03-February-22	9.76	Call	Bond Future	3220	3	3220	3	0.00
12/07/2021	R213 On 03-February-22	9.15	Call	Bond Future	1726	2	1726	2	220.00
12/07/2021	R213 On 03-February-22	10.60	Call	Bond Future	6025	6	6025	6	0.00
12/07/2021	R213 On 03-February-22	9.22	Call	Bond Future	1874	2	1874	2	430.00
12/07/2021	R213 On 03-February-22	10.25	Call	Bond Future	4760	5	4760	5	0.00
12/07/2021	R213 On 03-February-22	10.15	Call	Bond Future	4422	5	4422	5	0.00
12/07/2021	R213 On 03-February-22	9.58	Call	Bond Future	2729	3	2729	3	0.00
12/07/2021	R213 On 03-February-22	9.97	Call	Bond Future	3841	4	3841	4	0.00
12/07/2021	R213 On 03-February-22	9.96	Call	Bond Future	3810	4	3810	4	0.00
12/07/2021	R213 On 03-February-22	8.80	Call	Bond Future	1095	1	1095	1	102.00
12/07/2021	R213 On 03-February-22	10.00	Call	Bond Future	3934	4	3934	4	0.00
12/07/2021	R213 On 03-February-22	8.63	Call	Bond Future	867	1	867	1	200.00
12/07/2021	R213 On 03-February-22	9.98	Call	Bond Future	3872	4	3872	4	0.00
12/07/2021	R213 On 03-February-22	10.67	Call	Bond Future	6288	6	6288	6	0.00
12/07/2021	R213 On 03-February-22	10.67	Put	Bond Future	1277	1	1277	1	220.00
12/07/2021	R213 On 03-February-22	10.60	Put	Bond Future	1358	1	1358	1	430.00
12/07/2021	R213 On 03-February-22	9.98	Put	Bond Future	2340	2	2340	2	0.00
12/07/2021	R213 On 03-February-22	10.00	Put	Bond Future	2299	2	2299	2	430.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2021	R213 On 03-February-22	9.22	Put	Bond Future	4407	4	4407	4	0.00
12/07/2021	R213 On 03-February-22	8.80	Put	Bond Future	5986	6	5986	6	0.00
12/07/2021	R213 On 03-February-22	9.58	Put	Bond Future	3306	3	3306	3	200.00
12/07/2021	R213 On 03-February-22	8.63	Put	Bond Future	6735	7	6735	7	0.00
12/07/2021	R213 On 03-February-22	9.96	Put	Bond Future	2383	2	2383	2	0.00
12/07/2021	R213 On 03-February-22	9.97	Put	Bond Future	2361	2	2361	2	0.00
12/07/2021	R213 On 03-February-22	10.15	Put	Bond Future	2015	2	2015	2	200.00
12/07/2021	R213 On 03-February-22	10.25	Put	Bond Future	1844	2	1844	2	102.00
12/07/2021	R213 On 03-February-22	9.76	Put	Bond Future	2840	3	2840	3	102.00
12/07/2021	R213 On 03-February-22	10.17	Put	Bond Future	1980	2	1980	2	220.00
12/07/2021	R213 On 03-February-22	9.15	Put	Bond Future	4647	5	4647	5	0.00
12/07/2021	R213 On 05-May-22			Bond Future	9.88	84.7449	9.8820	84.7449	0.00
12/07/2021	R213 On 05-May-22	10.64	Call	Bond Future	5765	6	5765	6	0.00
12/07/2021	R213 On 05-May-22	10.65	Call	Bond Future	5800	6	5800	6	0.00
12/07/2021	R213 On 05-May-22	10.63	Call	Bond Future	5731	6	5731	6	0.00
12/07/2021	R213 On 05-May-22	10.65	Put	Bond Future	1961	2	1961	2	0.00
12/07/2021	R213 On 05-May-22	10.63	Put	Bond Future	1989	2	1989	2	0.00
12/07/2021	R213 On 05-May-22	10.64	Put	Bond Future	1975	2	1975	2	0.00
12/07/2021	R213 On 04-August-22			Bond Future	9.89	86.6177	9.8900	86.6177	0.00
12/07/2021	R213 On 04-August-22	9.90	Call	Bond Future	51	0	51	0	0.00
12/07/2021	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R213 On 04-August-22	9.90	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R213 On 04-August-22	9.88	Put	Bond Future	51	0	51	0	0.00
12/07/2021	R213 On 04-August-22	9.89	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R214 On 05-August-21			Bond Future	10.60	69.7108	10.5972	69.7108	17,880.00
12/07/2021	R214 On 05-August-21	12.02	Call	Bond Future	7718	8	7718	8	0.00
12/07/2021	R214 On 05-August-21	12.03	Call	Bond Future	7767	8	7767	8	0.00
12/07/2021	R214 On 05-August-21	12.01	Call	Bond Future	7669	8	7669	8	0.00
12/07/2021	R214 On 05-August-21	12.03	Put	Bond Future	9	0	9	0	0.00
12/07/2021	R214 On 05-August-21	12.01	Put	Bond Future	10	0	10	0	0.00
12/07/2021	R214 On 05-August-21	12.02	Put	Bond Future	9	0	9	0	0.00
12/07/2021	R214 On 04-November-21			Bond Future	10.77	67.1848	10.7688	67.1848	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
12/07/2021	R214 On 04-November-21	12.48	Call	Bond Future	9280	10	9280	10	0.00
12/07/2021	R214 On 04-November-21	12.47	Call	Bond Future	9238	10	9238	10	0.00
12/07/2021	R214 On 04-November-21	12.46	Call	Bond Future	9196	10	9196	10	0.00
12/07/2021	R214 On 04-November-21	12.46	Put	Bond Future	405	0	405	0	0.00
12/07/2021	R214 On 04-November-21	12.48	Put	Bond Future	396	0	396	0	0.00
12/07/2021	R214 On 04-November-21	12.47	Put	Bond Future	401	0	401	0	0.00
12/07/2021	R214 On 03-February-22			Bond Future	10.95	67.9587	10.9456	67.9587	0.00
12/07/2021	R214 On 03-February-22	11.40	Call	Bond Future	4790	5	4790	5	0.00
12/07/2021	R214 On 03-February-22	11.39	Call	Bond Future	4755	5	4755	5	0.00
12/07/2021	R214 On 03-February-22	11.41	Call	Bond Future	4825	5	4825	5	0.00
12/07/2021	R214 On 03-February-22	11.39	Put	Bond Future	2307	2	2307	2	0.00
12/07/2021	R214 On 03-February-22	11.40	Put	Bond Future	2289	2	2289	2	0.00
12/07/2021	R214 On 03-February-22	11.41	Put	Bond Future	2270	2	2270	2	0.00
12/07/2021	R214 On 05-May-22			Bond Future	11.12	65.4838	11.1192	65.4838	0.00
12/07/2021	R214 On 05-May-22	11.74	Call	Bond Future	5799	6	5799	6	0.00
12/07/2021	R214 On 05-May-22	11.73	Call	Bond Future	5765	6	5765	6	0.00
12/07/2021	R214 On 05-May-22	11.75	Call	Bond Future	5833	6	5833	6	0.00
12/07/2021	R214 On 05-May-22	11.73	Put	Bond Future	2518	2	2518	2	0.00
12/07/2021	R214 On 05-May-22	11.74	Put	Bond Future	2501	2	2501	2	0.00
12/07/2021	R214 On 05-May-22	11.75	Put	Bond Future	2484	2	2484	2	0.00
12/07/2021	R214 On 04-August-22			Bond Future	10.98	67.6426	10.9800	67.6426	0.00
12/07/2021	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R214 On 04-August-22	10.99	Call	Bond Future	56	0	56	0	0.00
12/07/2021	R214 On 04-August-22	10.98	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R214 On 04-August-22	10.97	Put	Bond Future	56	0	56	0	0.00
12/07/2021	R214 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R248 On 05-August-21			Bond Future	10.60	88.0297	10.5970	88.0297	171,055.00
12/07/2021	R248 On 05-August-21	12.51	Call	Bond Future	12555	13	12555	13	0.00
12/07/2021	R248 On 05-August-21	12.50	Call	Bond Future	12498	13	12498	13	0.00
12/07/2021	R248 On 05-August-21	10.00	Call	Bond Future	144	0	144	0	0.00
12/07/2021	R248 On 05-August-21	10.50	Call	Bond Future	1119	1	1119	1	0.00
12/07/2021	R248 On 05-August-21	10.60	Call	Bond Future	1479	2	1479	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
12/07/2021	R248 On 05-August-21	10.30	Call	Bond Future	575	1	575	1	1,300.00
12/07/2021	R248 On 05-August-21	10.90	Call	Bond Future	2879	3	2879	3	1,300.00
12/07/2021	R248 On 05-August-21	11.20	Call	Bond Future	4610	5	4610	5	0.00
12/07/2021	R248 On 05-August-21	12.52	Call	Bond Future	12611	13	12611	13	0.00
12/07/2021	R248 On 05-August-21	12.50	Put	Bond Future	1	0	1	0	0.00
12/07/2021	R248 On 05-August-21	11.20	Put	Bond Future	252	0	252	0	0.00
12/07/2021	R248 On 05-August-21	12.51	Put	Bond Future	1	0	1	0	0.00
12/07/2021	R248 On 05-August-21	10.60	Put	Bond Future	1456	1	1456	1	0.00
12/07/2021	R248 On 05-August-21	10.90	Put	Bond Future	638	1	638	1	0.00
12/07/2021	R248 On 05-August-21	10.50	Put	Bond Future	1859	2	1859	2	0.00
12/07/2021	R248 On 05-August-21	10.30	Put	Bond Future	2878	3	2878	3	0.00
12/07/2021	R248 On 05-August-21	10.00	Put	Bond Future	4888	5	4888	5	0.00
12/07/2021	R248 On 05-August-21	12.52	Put	Bond Future	1	0	1	0	0.00
12/07/2021	R248 On 04-November-21			Bond Future	10.77	84.5668	10.7676	84.5668	0.00
12/07/2021	R248 On 04-November-21	10.30	Call	Bond Future	1615	2	1615	2	1,200.00
12/07/2021	R248 On 04-November-21	12.83	Call	Bond Future	13345	14	13345	14	0.00
12/07/2021	R248 On 04-November-21	9.60	Call	Bond Future	354	0	354	0	1,200.00
12/07/2021	R248 On 04-November-21	12.84	Call	Bond Future	13395	14	13395	14	0.00
12/07/2021	R248 On 04-November-21	12.85	Call	Bond Future	13445	14	13445	14	0.00
12/07/2021	R248 On 04-November-21	12.85	Put	Bond Future	289	0	289	0	0.00
12/07/2021	R248 On 04-November-21	12.84	Put	Bond Future	293	0	293	0	0.00
12/07/2021	R248 On 04-November-21	12.83	Put	Bond Future	298	0	298	0	0.00
12/07/2021	R248 On 04-November-21	9.60	Put	Bond Future	9805	9	9805	9	0.00
12/07/2021	R248 On 04-November-21	10.30	Put	Bond Future	5190	5	5190	5	0.00
12/07/2021	R248 On 03-February-22			Bond Future	10.94	85.5410	10.9437	85.5410	0.00
12/07/2021	R248 On 03-February-22	11.49	Call	Bond Future	6379	7	6379	7	0.00
12/07/2021	R248 On 03-February-22	11.48	Call	Bond Future	6334	7	6334	7	0.00
12/07/2021	R248 On 03-February-22	11.47	Call	Bond Future	6290	7	6290	7	0.00
12/07/2021	R248 On 03-February-22	11.49	Put	Bond Future	2627	3	2627	3	0.00
12/07/2021	R248 On 03-February-22	11.47	Put	Bond Future	2669	3	2669	3	0.00
12/07/2021	R248 On 03-February-22	11.48	Put	Bond Future	2648	3	2648	3	0.00
12/07/2021	R248 On 05-May-22			Bond Future	11.12	82.1390	11.1167	82.1390	0.00
12/07/2021	R248 On 05-May-22	11.81	Call	Bond Future	7526	8	7526	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
12/07/2021	R248 On 05-May-22	11.80	Call	Bond Future	7483	8	7483	8	0.00
12/07/2021	R248 On 05-May-22	11.79	Call	Bond Future	7440	8	7440	8	0.00
12/07/2021	R248 On 05-May-22	11.79	Put	Bond Future	2980	3	2980	3	0.00
12/07/2021	R248 On 05-May-22	11.81	Put	Bond Future	2940	3	2940	3	0.00
12/07/2021	R248 On 05-May-22	11.80	Put	Bond Future	2960	3	2960	3	0.00
12/07/2021	R248 On 04-August-22			Bond Future	10.99	84.7560	10.9900	84.7560	0.00
12/07/2021	R248 On 04-August-22	11.00	Call	Bond Future	71	0	71	0	0.00
12/07/2021	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
12/07/2021	R248 On 04-August-22	10.98	Put	Bond Future	71	0	71	0	0.00
12/07/2021	R248 On 04-August-22	10.99	Put	Bond Future	0	0	0	0	0.00
12/07/2021	R248 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00