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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/04/2021 TO: 12/04/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	2025 On 06-May-21			Bond Future	151.02	150.4675	151.0232	150.4675	5,536.00
12/04/2021	2025 On 05-August-21			Bond Future	151.12	150.5593	151.1202	150.5593	0.00
12/04/2021	2025 On 04-November-21			Bond Future	152.82	152.2525	152.8192	152.2525	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
12/04/2021	2025 On 03-February-22			Bond Future	153.01	152.4387	153.0117	152.4387	0.00
12/04/2021	2025 On 05-May-22			Bond Future	154.66	153.9600	154.6609	153.9600	0.00
12/04/2021	2029 On 06-May-21			Bond Future	108.67	108.4182	108.6652	108.4182	2,899.00
12/04/2021	2029 On 05-August-21			Bond Future	109.83	109.5839	109.8331	109.5839	0.00
12/04/2021	2029 On 04-November-21			Bond Future	109.92	109.6690	109.9206	109.6690	0.00
12/04/2021	2029 On 03-February-22			Bond Future	111.18	110.9219	111.1763	110.9219	0.00
12/04/2021	2029 On 05-May-22			Bond Future	111.20	110.6100	111.2038	110.6100	0.00
12/04/2021	2030 On 06-May-21			Bond Future	9.38	94.2230	94.0675	94.2230	115,025.00
12/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11829	12	12	12	0.00
12/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	541	1	1	1	0.00
12/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	79	0	0	0	0.00
12/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	421	1	0	1	0.00
12/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	322	0	0	0	300.00
12/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1043	1	1	1	0.00
12/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7197	7	7	7	0.00
12/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11782	12	12	12	0.00
12/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	11736	12	12	12	0.00
12/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	471	1	0	1	0.00
12/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	617	1	1	1	0.00
12/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1113	1	1	1	0.00
12/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1366	2	1	2	0.00
12/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1161	1	1	1	300.00
12/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8215	8	8	8	0.00
12/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3374	4	3	4	0.00
12/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	15	0	0	0	700.00
12/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	3894	4	4	4	0.00
12/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	891	1	1	1	0.00
12/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	338	0	0	0	0.00
12/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2201	2	2	2	0.00
12/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	20	0	0	0	300.00
12/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1795	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1860	2	2	2	0.00
12/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2781	3	3	3	5,000.00
12/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	0	0	0.00
12/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	0	0	0.00
12/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	44	0	0	0	0.00
12/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1958	2	2	2	700.00
12/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	8324	8	8	8	0.00
12/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	454	0	0	0	700.00
12/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3211	3	3	3	2,500.00
12/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1553	2	2	2	0.00
12/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3816	4	4	4	0.00
12/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3392	3	3	3	0.00
12/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	2992	3	3	3	2,500.00
12/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	6002	6	6	6	0.00
12/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	0	0	0.00
12/04/2021	2030 On 05-August-21			Bond Future	9.61	91.2075	91.0500	91.2075	0.00
12/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3372	3	3	3	0.00
12/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5173	5	5	5	0.00
12/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	257	0	0	0	200.00
12/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5651	6	6	6	0.00
12/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1493	2	1	2	600.00
12/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1291	1	1	1	479.00
12/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4644	5	5	5	0.00
12/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1213	1	1	1	200.00
12/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2564	3	3	3	600.00
12/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12341	13	12	13	0.00
12/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5614	6	6	6	0.00
12/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5577	6	6	6	0.00
12/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1410	1	1	1	0.00
12/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1397	1	1	1	0.00
12/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	167	0	0	0	600.00
12/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	11284	11	11	11	0.00
12/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1564	2	2	2	200.00

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12/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5804	6	6	6	0.00
12/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3423	3	3	3	0.00
12/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1384	1	1	1	0.00
12/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5119	5	5	5	0.00
12/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2621	3	3	3	479.00
12/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5597	6	6	6	0.00
12/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1803	2	2	2	479.00
12/04/2021	2030 On 04-November-21			Bond Future	9.82	92.2126	92.0530	92.2126	0.00
12/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	3971	4	4	4	1,102.00
12/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1579	2	2	2	300.00
12/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9055	9	9	9	0.00
12/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6152	6	6	6	0.00
12/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6083	6	6	6	0.00
12/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	970	1	1	1	300.00
12/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2312	2	2	2	1,102.00
12/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8420	9	8	9	0.00
12/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6118	6	6	6	0.00
12/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2194	2	2	2	0.00
12/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2209	2	2	2	0.00
12/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9504	9	10	9	0.00
12/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7255	7	7	7	0.00
12/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1143	1	1	1	300.00
12/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2180	2	2	2	0.00
12/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5613	6	6	6	0.00
12/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1341	1	1	1	1,102.00
12/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3566	4	4	4	0.00
12/04/2021	2030 On 03-February-22			Bond Future	10.05	89.2407	89.0792	89.2407	0.00
12/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3238	3	3	3	0.00
12/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2490	3	2	3	0.00
12/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2470	3	2	3	0.00
12/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2511	3	3	3	0.00
12/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	999	1	1	1	101.00
12/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2311	2	2	2	0.00

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12/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5931	6	6	6	101.00
12/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5606	6	6	6	0.00
12/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9858	10	10	10	0.00
12/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5670	6	6	6	0.00
12/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5638	6	6	6	0.00
12/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4628	5	5	5	101.00
12/04/2021	2030 On 05-May-22			Bond Future	10.32	10.2000	90.0171	10.2000	0.00
12/04/2021	2030 On 05-May-22	10.19	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2030 On 05-May-22	10.20	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2030 On 05-May-22	10.21	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2030 On 05-May-22	10.21	Put	Bond Future	529	0	1	0	0.00
12/04/2021	2030 On 05-May-22	10.20	Put	Bond Future	577	0	1	0	0.00
12/04/2021	2030 On 05-May-22	10.19	Put	Bond Future	626	0	1	0	0.00
12/04/2021	2032 On 06-May-21			Bond Future	10.14	88.7374	88.6010	88.7374	137,164.00
12/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10719	11	11	11	0.00
12/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10669	11	11	11	0.00
12/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2260	2	2	2	736.00
12/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10768	11	11	11	0.00
12/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	12953	13	13	13	0.00
12/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	7	0	0	0	0.00
12/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	8	0	0	0	0.00
12/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	1	0	0	0	736.00
12/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1155	1	1	1	0.00
12/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	7	0	0	0	0.00
12/04/2021	2032 On 05-August-21			Bond Future	10.37	89.6692	89.5310	89.6692	0.00
12/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6857	7	7	7	0.00
12/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6897	7	7	7	0.00
12/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6938	7	7	7	0.00
12/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1405	1	1	1	0.00
12/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1417	1	1	1	0.00
12/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1429	1	1	1	0.00
12/04/2021	2032 On 04-November-21			Bond Future	10.59	86.5114	86.3714	86.5114	0.00

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12/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12114	12	12	12	0.00
12/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8057	8	8	8	0.00
12/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1556	2	2	2	700.00
12/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2397	2	2	2	700.00
12/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7981	8	8	8	0.00
12/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8019	8	8	8	0.00
12/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2082	2	2	2	0.00
12/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2095	2	2	2	0.00
12/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2108	2	2	2	0.00
12/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8988	9	9	9	0.00
12/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	828	1	1	1	700.00
12/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6773	7	7	7	0.00
12/04/2021	2032 On 03-February-22			Bond Future	10.82	87.4799	87.3383	87.4799	0.00
12/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2735	3	3	3	0.00
12/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1189	1	1	1	97.00
12/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	955	1	1	1	198.00
12/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3431	4	3	4	0.00
12/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3456	4	3	4	0.00
12/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2108	2	2	2	0.00
12/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3995	4	4	4	0.00
12/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3382	3	3	3	0.00
12/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3407	3	3	3	0.00
12/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5570	6	6	6	0.00
12/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5601	6	6	6	0.00
12/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5507	5	6	5	198.00
12/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4883	5	5	5	97.00
12/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7838	8	8	8	198.00
12/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12221	12	12	12	0.00
12/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5538	5	6	5	0.00
12/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6542	6	7	6	97.00
12/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10998	11	11	11	0.00
12/04/2021	2032 On 05-May-22			Bond Future	11.08	11.0300	84.1141	11.0300	0.00
12/04/2021	2032 On 05-May-22	11.04	Call	Bond Future	0	0	0	0	0.00

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12/04/2021	2032 On 05-May-22	11.02	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2032 On 05-May-22	11.03	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2032 On 05-May-22	11.03	Put	Bond Future	280	0	0	0	0.00
12/04/2021	2032 On 05-May-22	11.02	Put	Bond Future	333	0	0	0	0.00
12/04/2021	2032 On 05-May-22	11.04	Put	Bond Future	228	0	0	0	0.00
12/04/2021	2033 On 06-May-21			Bond Future	103.16	103.1437	103.1554	103.1437	10,050.00
12/04/2021	2033 On 05-August-21			Bond Future	104.26	104.2527	104.2641	104.2527	0.00
12/04/2021	2033 On 04-November-21			Bond Future	104.21	104.2038	104.2150	104.2038	0.00
12/04/2021	2033 On 03-February-22			Bond Future	105.41	105.3942	105.4054	105.3942	0.00
12/04/2021	2033 On 05-May-22			Bond Future	105.29	104.5000	105.2908	104.5000	0.00
12/04/2021	2037 On 06-May-21			Bond Future	10.95	84.1249	84.1405	84.1249	128,524.00
12/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8814	9	9	9	0.00
12/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8763	9	9	9	0.00
12/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8711	9	9	9	0.00
12/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	67	0	0	0	0.00
12/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	71	0	0	0	0.00
12/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	69	0	0	0	0.00
12/04/2021	2037 On 05-August-21			Bond Future	11.17	80.7530	80.7685	80.7530	0.00
12/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7861	8	8	8	0.00
12/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7903	8	8	8	0.00
12/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7945	8	8	8	0.00
12/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1537	2	2	2	0.00
12/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1525	2	2	2	0.00
12/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1513	2	2	2	0.00
12/04/2021	2037 On 04-November-21			Bond Future	11.39	81.6431	81.6584	81.6431	0.00
12/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9982	10	10	10	0.00
12/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9945	10	10	10	0.00
12/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7970	8	8	8	0.00
12/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5153	5	5	5	600.00
12/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10018	10	10	10	0.00
12/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2007	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2737	3	3	3	600.00
12/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4525	5	5	5	0.00
12/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2022	2	2	2	0.00
12/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1992	2	2	2	0.00
12/04/2021	2037 On 03-February-22			Bond Future	11.61	78.3028	78.3182	78.3028	0.00
12/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4612	5	5	5	0.00
12/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4583	5	5	5	0.00
12/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4554	5	5	5	0.00
12/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5455	5	5	5	0.00
12/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5516	6	6	6	0.00
12/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5486	6	5	6	0.00
12/04/2021	2037 On 05-May-22			Bond Future	11.86	11.8300	79.1424	11.8300	0.00
12/04/2021	2037 On 05-May-22	11.84	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2037 On 05-May-22	11.82	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2037 On 05-May-22	11.83	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2037 On 05-May-22	11.84	Put	Bond Future	127	0	0	0	0.00
12/04/2021	2037 On 05-May-22	11.82	Put	Bond Future	241	0	0	0	0.00
12/04/2021	2037 On 05-May-22	11.83	Put	Bond Future	184	0	0	0	0.00
12/04/2021	2038 On 06-May-21			Bond Future	115.68	115.6642	115.6782	115.6642	8,039.00
12/04/2021	2038 On 05-August-21			Bond Future	115.20	115.1909	115.2046	115.1909	0.00
12/04/2021	2038 On 04-November-21			Bond Future	116.50	116.4867	116.5001	116.4867	0.00
12/04/2021	2038 On 03-February-22			Bond Future	116.08	116.0702	116.0835	116.0702	0.00
12/04/2021	2038 On 05-May-22			Bond Future	117.33	117.3900	117.3345	117.3900	0.00
12/04/2021	2040 On 06-May-21			Bond Future	11.04	86.3164	86.4363	86.3164	84,899.00
12/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8781	9	9	9	0.00
12/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13829	14	14	14	0.00
12/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8726	9	9	9	0.00
12/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8836	9	9	9	0.00
12/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1257	1	1	1	300.00
12/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4221	4	4	4	300.00
12/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	667	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	86	0	0	0	0.00
12/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2725	3	3	3	0.00
12/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	91	0	0	0	0.00
12/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	3	0	0	0	300.00
12/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	88	0	0	0	0.00
12/04/2021	2040 On 05-August-21			Bond Future	11.26	82.7172	82.8380	82.7172	0.00
12/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5001	5	5	5	900.00
12/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	19053	19	19	19	0.00
12/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8980	9	9	9	0.00
12/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3275	3	3	3	900.00
12/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8934	9	9	9	0.00
12/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8889	9	9	9	0.00
12/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1442	2	1	2	0.00
12/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4692	5	5	5	0.00
12/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1465	2	1	2	0.00
12/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	91	0	0	0	900.00
12/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1454	2	1	2	0.00
12/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3122	3	3	3	0.00
12/04/2021	2040 On 04-November-21			Bond Future	11.47	83.6290	83.7509	83.6290	0.00
12/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10577	11	11	11	0.00
12/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10539	10	11	10	0.00
12/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10501	10	11	10	0.00
12/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2104	2	2	2	0.00
12/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2088	2	2	2	0.00
12/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2073	2	2	2	0.00
12/04/2021	2040 On 03-February-22			Bond Future	11.69	80.0608	80.1838	80.0608	0.00
12/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4991	5	5	5	0.00
12/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4960	5	5	5	0.00
12/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5022	5	5	5	0.00
12/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5697	6	6	6	0.00
12/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5665	6	6	6	0.00
12/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5633	6	6	6	0.00
12/04/2021	2040 On 05-May-22			Bond Future	11.93	11.9100	81.0276	11.9100	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
12/04/2021	2040 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2040 On 05-May-22	11.90	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2040 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2040 On 05-May-22	11.92	Put	Bond Future	51	0	0	0	0.00
12/04/2021	2040 On 05-May-22	11.91	Put	Bond Future	111	0	0	0	0.00
12/04/2021	2040 On 05-May-22	11.90	Put	Bond Future	172	0	0	0	0.00
12/04/2021	2044 On 06-May-21			Bond Future	11.10	82.9533	83.0387	82.9533	61,848.00
12/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8563	9	9	9	0.00
12/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2887	3	3	3	3,100.00
12/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	778	1	1	1	3,100.00
12/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5571	6	6	6	0.00
12/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8508	8	9	8	0.00
12/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8454	8	8	8	0.00
12/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3104	3	3	3	0.00
12/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4992	5	5	5	0.00
12/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1906	2	2	2	0.00
12/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8835	9	9	9	0.00
12/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	89	0	0	0	3,100.00
12/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	464	1	0	1	3,100.00
12/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1079	1	1	1	3,100.00
12/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	105	0	0	0	0.00
12/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	102	0	0	0	0.00
12/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	362	0	0	0	0.00
12/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1192	1	1	1	0.00
12/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1902	2	2	2	3,100.00
12/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	100	0	0	0	0.00
12/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3610	4	4	4	0.00
12/04/2021	2044 On 05-August-21			Bond Future	11.31	79.4440	79.5299	79.4440	0.00
12/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9248	9	9	9	0.00
12/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9206	9	9	9	0.00
12/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9290	9	9	9	0.00
12/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1365	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1379	1	1	1	0.00
12/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1393	1	1	1	0.00
12/04/2021	2044 On 04-November-21			Bond Future	11.51	80.3198	80.4063	80.3198	0.00
12/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10387	10	10	10	0.00
12/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10349	10	10	10	0.00
12/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10424	10	10	10	0.00
12/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2160	2	2	2	0.00
12/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2176	2	2	2	0.00
12/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2192	2	2	2	0.00
12/04/2021	2044 On 03-February-22			Bond Future	11.72	76.8395	76.9270	76.8395	0.00
12/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5021	5	5	5	0.00
12/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4959	5	5	5	0.00
12/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4990	5	5	5	0.00
12/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5743	6	6	6	0.00
12/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5777	6	6	6	0.00
12/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5711	6	6	6	0.00
12/04/2021	2044 On 05-May-22			Bond Future	11.95	11.9200	77.7365	11.9200	0.00
12/04/2021	2044 On 05-May-22	11.93	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2044 On 05-May-22	11.91	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2044 On 05-May-22	11.92	Call	Bond Future	0	0	0	0	0.00
12/04/2021	2044 On 05-May-22	11.92	Put	Bond Future	180	0	0	0	0.00
12/04/2021	2044 On 05-May-22	11.91	Put	Bond Future	241	0	0	0	0.00
12/04/2021	2044 On 05-May-22	11.93	Put	Bond Future	119	0	0	0	0.00
12/04/2021	2046 On 06-May-21			Bond Future	104.56	104.5439	104.5563	104.5439	15,133.00
12/04/2021	2046 On 05-August-21			Bond Future	105.68	105.6679	105.6801	105.6679	0.00
12/04/2021	2046 On 04-November-21			Bond Future	105.07	105.0538	105.0658	105.0538	0.00
12/04/2021	2046 On 03-February-22			Bond Future	106.27	106.2541	106.2661	106.2541	0.00
12/04/2021	2046 On 05-May-22			Bond Future	105.57	104.9900	105.5714	104.9900	0.00
12/04/2021	2050 On 06-May-21			Bond Future	107.59	107.5766	107.5895	107.5766	11,044.00
12/04/2021	2050 On 05-August-21			Bond Future	106.82	106.8112	106.8239	106.8112	0.00
12/04/2021	2050 On 04-November-21			Bond Future	108.02	108.0124	108.0248	108.0124	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
12/04/2021	2050 On 03-February-22			Bond Future	107.32	107.3044	107.3168	107.3044	0.00
12/04/2021	2050 On 05-May-22			Bond Future	108.47	107.6100	108.4732	107.6100	0.00
12/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	AL37 On 06-May-21			Index Future	776.25	778.9890	776.2480	778.9890	0.00
12/04/2021	AL37 On 05-August-21			Index Future	784.30	787.0810	784.3010	787.0810	0.00
12/04/2021	AL37 On 04-November-21			Index Future	793.01	795.8300	793.0110	795.8300	0.00
12/04/2021	AL37 On 03-February-22			Index Future	801.88	804.7320	801.8780	804.7320	0.00
12/04/2021	AL37 On 05-May-22			Index Future	814.85	814.8500	814.8500	814.8500	0.00
12/04/2021	AL7T On 06-May-21			Index Future	862.69	863.8030	862.6910	863.8030	0.00
12/04/2021	AL7T On 05-August-21			Index Future	871.64	872.7770	871.6420	872.7770	0.00
12/04/2021	AL7T On 04-November-21			Index Future	881.32	882.4780	881.3210	882.4780	0.00
12/04/2021	AL7T On 03-February-22			Index Future	891.18	892.3490	891.1760	892.3490	0.00
12/04/2021	AL7T On 05-May-22			Index Future	904.62	904.6200	904.6200	904.6200	0.00
12/04/2021	ALBI On 06-May-21			Index Future	761.97	762.3940	761.9670	762.3940	299.00
12/04/2021	ALBI On 05-August-21			Index Future	769.87	770.3140	769.8730	770.3140	0.00
12/04/2021	ALBI On 04-November-21			Index Future	778.42	778.8760	778.4220	778.8760	0.00
12/04/2021	ALBI On 03-February-22			Index Future	787.13	787.5880	787.1260	787.5880	0.00
12/04/2021	ALBI On 05-May-22			Index Future	797.84	797.8400	797.8400	797.8400	0.00
12/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C030 On 31-January-30			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
12/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C303 On 28-February-33			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
12/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2021	ES33 On 06-May-21			Bond Future	11.64	74.3422	74.3567	74.3422	350.00
12/04/2021	ES33 On 05-August-21			Bond Future	11.90	75.1415	75.1559	75.1415	0.00
12/04/2021	ES33 On 04-November-21			Bond Future	12.17	72.2114	72.2257	72.2114	0.00
12/04/2021	ES33 On 03-February-22			Bond Future	12.45	73.0369	73.0513	73.0369	0.00
12/04/2021	ES33 On 05-May-22			Bond Future	12.75	12.7000	70.0624	12.7000	0.00
12/04/2021	ES42 On 06-May-21			Bond Future	12.05	73.3948	73.4497	73.3948	4,779.00
12/04/2021	ES42 On 05-August-21			Bond Future	12.29	74.1842	74.2391	74.1842	0.00
12/04/2021	ES42 On 04-November-21			Bond Future	12.54	70.7606	70.8158	70.7606	0.00
12/04/2021	ES42 On 03-February-22			Bond Future	12.79	71.5699	71.6255	71.5699	0.00
12/04/2021	ES42 On 05-May-22			Bond Future	13.08	13.0600	68.1390	13.0600	0.00
12/04/2021	GOVI On 06-May-21			GOVI	752.77	753.2230	752.7690	753.2230	988.00
12/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	740790	75	74	75	0.00
12/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	740890	75	74	75	0.00
12/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	740990	75	74	75	0.00
12/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-August-21			GOVI	760.58	761.0490	760.5790	761.0490	0.00
12/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	414290	42	41	42	0.00
12/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	414390	42	41	42	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
12/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	414490	42	41	42	0.00
12/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 04-November-21			GOVI	769.02	769.5080	769.0240	769.5080	0.00
12/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	406040	41	41	41	0.00
12/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	406140	41	41	41	0.00
12/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	406240	41	41	41	0.00
12/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 03-February-22			GOVI	777.62	778.1150	777.6240	778.1150	0.00
12/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	151360	15	15	15	0.00
12/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	151160	15	15	15	0.00
12/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	151260	15	15	15	0.00
12/04/2021	GOVI On 05-May-22			GOVI	788.24	788.2400	788.2400	788.2400	0.00
12/04/2021	GOVI On 05-May-22	788.24	Call	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-May-22	788.23	Call	GOVI	100	0	0	0	0.00
12/04/2021	GOVI On 05-May-22	788.25	Call	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-May-22	788.25	Put	GOVI	100	0	0	0	0.00
12/04/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/04/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2021	IGOV On 06-May-21			Index Future	281.56	281.1490	281.5610	281.1490	897.00
12/04/2021	IGOV On 05-August-21			Index Future	284.55	284.1390	284.5520	284.1390	0.00
12/04/2021	IGOV On 04-November-21			Index Future	287.78	287.3670	287.7810	287.3670	0.00
12/04/2021	IGOV On 03-February-22			Index Future	291.07	290.6490	291.0670	290.6490	0.00
12/04/2021	IGOV On 05-May-22			Index Future	293.11	293.1100	293.1100	293.1100	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
12/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
12/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
12/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.73	90.7300	90.7300	90.7300	51.00
12/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.20	90.2000	90.2000	90.2000	0.00
12/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.40	90.4000	90.4000	90.4000	0.00
12/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.63	93.6200	93.6300	93.6200	0.00
12/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.23	94.2200	94.2300	94.2200	0.00
12/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.72	86.7100	86.7200	86.7100	0.00
12/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.34	92.3400	92.3400	92.3400	0.00
12/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.21	81.1600	81.2100	81.1600	0.00
12/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.86	77.8000	77.8600	77.8000	0.00
12/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.40	76.3400	76.4000	76.3400	0.00
12/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.55	78.4800	78.5500	78.4800	0.00
12/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.67	82.6000	82.6700	82.6000	0.00
12/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.29	81.2100	81.2900	81.2100	0.00
12/04/2021	IS10 On 21-June-27			Interest Rate Swap	83.48	83.3900	83.4800	83.3900	0.00
12/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.37	89.2700	89.3700	89.2700	0.00
12/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.88	89.7600	89.8800	89.7600	0.00
12/04/2021	IS10 On 22-March-28			Interest Rate Swap	83.03	82.8900	83.0300	82.8900	0.00
12/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.92	90.7700	90.9200	90.7700	0.00
12/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	0.00
12/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.3100	96.3000	96.3100	0.00
12/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2650	96.2650	96.2650	0.00
12/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2300	96.2300	96.2300	0.00
12/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1700	96.1600	96.1700	0.00
12/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.87	96.1450	96.1350	96.1450	30,000.00
12/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.8800	95.8600	95.8800	0.00
12/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7550	95.7400	95.7550	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
12/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.70	95.3200	95.3000	95.3200	471.00
12/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.2050	95.1800	95.2050	0.00
12/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.20	94.8350	94.8050	94.8350	0.00
12/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.31	94.7250	94.6900	94.7250	0.00
12/04/2021	R023 On 06-May-21			Bond Future	5.17	105.8593	105.8900	105.8593	34,154.00
12/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4092	4	4	4	0.00
12/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4076	4	4	4	0.00
12/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4109	4	4	4	0.00
12/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R023 On 05-August-21			Bond Future	5.34	106.9710	107.0015	106.9710	0.00
12/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	446	0	0	0	0.00
12/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	437	0	0	0	0.00
12/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	429	0	0	0	0.00
12/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	502	1	1	1	0.00
12/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	495	1	0	1	0.00
12/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	488	1	0	1	0.00
12/04/2021	R023 On 04-November-21			Bond Future	5.51	104.2410	104.2715	104.2410	0.00
12/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	218	0	0	0	0.00
12/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	212	0	0	0	0.00
12/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	205	0	0	0	0.00
12/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	986	1	1	1	0.00
12/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	980	1	1	1	0.00
12/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	974	1	1	1	0.00
12/04/2021	R023 On 03-February-22			Bond Future	5.77	105.4077	105.4384	105.4077	0.00
12/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	260	0	0	0	0.00
12/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	256	0	0	0	0.00
12/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	263	0	0	0	0.00
12/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	977	1	1	1	0.00
12/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	990	1	1	1	0.00
12/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	984	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R023 On 05-May-22			Bond Future	6.25	6.3000	102.6421	6.3000	0.00
12/04/2021	R023 On 05-May-22	6.30	Call	Bond Future	37	0	0	0	0.00
12/04/2021	R023 On 05-May-22	6.29	Call	Bond Future	29	0	0	0	0.00
12/04/2021	R023 On 05-May-22	6.31	Call	Bond Future	45	0	0	0	0.00
12/04/2021	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 06-May-21			Bond Future	10.74	88.4067	88.4222	88.4067	98,623.00
12/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9566	10	10	10	0.00
12/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9514	10	10	10	0.00
12/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2948	3	3	3	0.00
12/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	879	1	1	1	600.00
12/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3377	3	3	3	600.00
12/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12421	12	12	12	0.00
12/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2030	2	2	2	1,650.00
12/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7768	8	8	8	0.00
12/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4160	4	4	4	0.00
12/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9619	10	10	10	0.00
12/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1236	1	1	1	0.00
12/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	335	0	0	0	500.00
12/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5300	5	5	5	0.00
12/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11706	12	12	12	0.00
12/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	582	1	1	1	223.00
12/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	9	0	0	0	1,650.00
12/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3898	4	4	4	0.00
12/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	340	0	0	0	1,650.00
12/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3121	3	3	3	0.00
12/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	5	0	0	0	600.00
12/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2486	3	2	3	500.00
12/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4952	5	5	5	0.00
12/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	39	0	0	0	0.00
12/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	38	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
12/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	570	1	1	1	223.00
12/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	110	0	0	0	223.00
12/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1602	2	2	2	0.00
12/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	821	1	1	1	0.00
12/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1010	1	1	1	500.00
12/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	37	0	0	0	0.00
12/04/2021	R035 On 05-August-21			Bond Future	10.97	89.3351	89.3504	89.3351	0.00
12/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3108	3	3	3	0.00
12/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1366	1	1	1	100.00
12/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5098	5	5	5	0.00
12/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48740	49	49	49	0.00
12/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2649	3	3	3	100.00
12/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48857	49	49	49	0.00
12/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48974	49	49	49	0.00
12/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4351	4	4	4	100.00
12/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7569	8	8	8	0.00
12/04/2021	R035 On 04-November-21			Bond Future	11.19	85.8440	85.8591	85.8440	0.00
12/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14629	15	15	15	0.00
12/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6612	7	7	7	0.00
12/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2291	2	2	2	782.00
12/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9587	10	10	10	0.00
12/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9550	10	10	10	0.00
12/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2091	2	2	2	400.00
12/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3132	3	3	3	400.00
12/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9623	10	10	10	0.00
12/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4413	4	4	4	0.00
12/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5080	5	5	5	782.00
12/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8388	8	8	8	0.00
12/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2068	2	2	2	0.00
12/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3326	3	3	3	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6677	7	7	7	0.00
12/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8927	9	9	9	0.00
12/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2099	2	2	2	0.00
12/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2083	2	2	2	0.00
12/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	715	1	1	1	400.00
12/04/2021	R035 On 03-February-22			Bond Future	11.43	86.8049	86.8202	86.8049	0.00
12/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1358	1	1	1	683.00
12/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4402	4	4	4	0.00
12/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4839	5	5	5	0.00
12/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2907	3	3	3	0.00
12/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4374	4	4	4	0.00
12/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4346	4	4	4	0.00
12/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5586	6	6	6	0.00
12/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5555	6	6	6	0.00
12/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5073	5	5	5	683.00
12/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5524	6	6	6	0.00
12/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7657	8	8	8	683.00
12/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12439	12	12	12	0.00
12/04/2021	R035 On 05-May-22			Bond Future	11.68	11.6400	83.2601	11.6400	0.00
12/04/2021	R035 On 05-May-22	11.65	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-May-22	11.64	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-May-22	11.63	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R035 On 05-May-22	11.63	Put	Bond Future	303	0	0	0	0.00
12/04/2021	R035 On 05-May-22	11.64	Put	Bond Future	246	0	0	0	0.00
12/04/2021	R035 On 05-May-22	11.65	Put	Bond Future	189	0	0	0	0.00
12/04/2021	R186 On 06-May-21			Bond Future	7.57	117.6609	117.2249	117.6609	107,419.00
12/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14338	15	14	15	0.00
12/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	538	1	1	1	0.00
12/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14297	15	14	15	0.00
12/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14256	15	14	15	0.00
12/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1148	1	1	1	5,000.00
12/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	1025	1	1	1	5,000.00
12/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1887	2	2	2	15,177.00
12/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
12/04/2021	R186 On 05-August-21			Bond Future	7.78	113.6163	113.1752	113.6163	0.00
12/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	4683	5	5	5	0.00
12/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	4648	5	5	5	0.00
12/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4614	5	5	5	0.00
12/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	861	1	1	1	0.00
12/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	851	1	1	1	0.00
12/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	841	1	1	1	0.00
12/04/2021	R186 On 04-November-21			Bond Future	7.98	114.8676	114.4213	114.8676	0.00
12/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	2987	3	3	3	0.00
12/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	2964	3	3	3	0.00
12/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	2940	3	3	3	0.00
12/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2479	2	2	2	0.00
12/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2458	2	2	2	0.00
12/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2438	2	2	2	0.00
12/04/2021	R186 On 03-February-22			Bond Future	8.21	110.8720	110.4206	110.8720	0.00
12/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1185	1	1	1	0.00
12/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1197	1	1	1	0.00
12/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1210	1	1	1	0.00
12/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	5094	5	5	5	0.00
12/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	5125	5	5	5	0.00
12/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	5156	5	5	5	0.00
12/04/2021	R186 On 05-May-22			Bond Future	8.49	8.3100	111.5835	8.3100	0.00
12/04/2021	R186 On 05-May-22	8.30	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R186 On 05-May-22	8.31	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R186 On 05-May-22	8.32	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R186 On 05-May-22	8.32	Put	Bond Future	652	0	1	0	0.00
12/04/2021	R186 On 05-May-22	8.31	Put	Bond Future	691	0	1	0	0.00
12/04/2021	R186 On 05-May-22	8.30	Put	Bond Future	731	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
12/04/2021	R197 On 06-May-21			Bond Future	321.16	321.1491	321.1637	321.1491	2,993.00
12/04/2021	R197 On 05-August-21			Bond Future	316.64	316.6222	316.6356	316.6222	13.00
12/04/2021	R197 On 04-November-21			Bond Future	320.20	320.1832	320.1956	320.1832	0.00
12/04/2021	R197 On 03-February-22			Bond Future	315.78	315.7652	315.7774	315.7652	0.00
12/04/2021	R197 On 05-May-22			Bond Future	319.18	319.0700	319.1795	319.0700	0.00
12/04/2021	R202 On 06-May-21			Bond Future	230.99	230.2780	230.9919	230.2780	9,281.00
12/04/2021	R202 On 05-August-21			Bond Future	229.24	228.5155	229.2360	228.5155	0.00
12/04/2021	R202 On 04-November-21			Bond Future	231.81	231.0854	231.8130	231.0854	0.00
12/04/2021	R202 On 03-February-22			Bond Future	230.17	229.4357	230.1714	229.4357	0.00
12/04/2021	R202 On 05-May-22			Bond Future	232.65	232.6000	232.6519	232.6000	0.00
12/04/2021	R209 On 06-May-21			Bond Future	10.68	68.0303	68.0423	68.0303	26,085.00
12/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8002	8	8	8	0.00
12/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1465	2	1	2	0.00
12/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5136	5	5	5	0.00
12/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	727	1	1	1	5,325.00
12/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3650	4	4	4	0.00
12/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7958	8	8	8	0.00
12/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7913	8	8	8	0.00
12/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	91	0	0	0	2,150.00
12/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	904	1	1	1	500.00
12/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	200	0	0	0	4,050.00
12/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2700	3	3	3	0.00
12/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	397	0	0	0	0.00
12/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8047	8	8	8	0.00
12/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	51	0	0	0	8,350.00
12/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	931	1	1	1	3,500.00
12/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4314	4	4	4	0.00
12/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5648	6	6	6	0.00
12/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	56	0	0	0	0.00
12/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7117	7	7	7	0.00
12/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	54	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
12/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	561	1	1	1	9,150.00
12/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	264	0	0	0	3,750.00
12/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3158	3	3	3	0.00
12/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1889	2	2	2	5,250.00
12/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	53	0	0	0	0.00
12/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2753	3	3	3	0.00
12/04/2021	R209 On 05-August-21			Bond Future	10.87	68.7447	68.7565	68.7447	0.00
12/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6325	6	6	6	0.00
12/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6289	6	6	6	0.00
12/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6360	6	6	6	0.00
12/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1557	2	2	2	0.00
12/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1583	2	2	2	0.00
12/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1570	2	2	2	0.00
12/04/2021	R209 On 04-November-21			Bond Future	11.07	66.3614	66.3731	66.3614	2,255.00
12/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1323	1	1	1	4,750.00
12/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7733	8	8	8	0.00
12/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2950	3	3	3	0.00
12/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7126	7	7	7	0.00
12/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7767	8	8	8	0.00
12/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7699	8	8	8	0.00
12/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2213	2	2	2	0.00
12/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2465	2	2	2	6,500.00
12/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2226	2	2	2	0.00
12/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2239	2	2	2	0.00
12/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6056	6	6	6	6,500.00
12/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10412	10	10	10	0.00
12/04/2021	R209 On 03-February-22			Bond Future	11.27	67.1043	67.1161	67.1043	0.00
12/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3904	4	4	4	0.00
12/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3879	4	4	4	0.00
12/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3854	4	4	4	0.00
12/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5183	5	5	5	0.00
12/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5155	5	5	5	0.00
12/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5127	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R209 On 05-May-22			Bond Future	11.50	11.4400	64.6835	11.4400	0.00
12/04/2021	R209 On 05-May-22	11.45	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R209 On 05-May-22	11.43	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R209 On 05-May-22	11.44	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R209 On 05-May-22	11.44	Put	Bond Future	292	0	0	0	0.00
12/04/2021	R209 On 05-May-22	11.43	Put	Bond Future	342	0	0	0	0.00
12/04/2021	R209 On 05-May-22	11.45	Put	Bond Future	242	0	0	0	0.00
12/04/2021	R210 On 06-May-21			Bond Future	201.24	200.9687	201.2400	200.9687	1,487.00
12/04/2021	R210 On 05-August-21			Bond Future	203.40	203.1295	203.4028	203.1295	0.00
12/04/2021	R210 On 04-November-21			Bond Future	202.96	202.6813	202.9570	202.6813	0.00
12/04/2021	R210 On 03-February-22			Bond Future	205.28	204.9970	205.2755	204.9970	0.00
12/04/2021	R210 On 05-May-22			Bond Future	204.70	203.3500	204.6990	203.3500	0.00
12/04/2021	R212 On 06-May-21			Bond Future	171.87	171.7937	171.8654	171.7937	3,405.00
12/04/2021	R212 On 05-August-21			Bond Future	171.39	171.3155	171.3873	171.3155	0.00
12/04/2021	R212 On 04-November-21			Bond Future	173.31	173.2424	173.3143	173.2424	0.00
12/04/2021	R213 On 06-May-21			Bond Future	9.82	83.9745	83.8487	83.9745	9,531.00
12/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10426	11	10	11	0.00
12/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10381	11	10	11	0.00
12/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10472	11	10	11	0.00
12/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	4	0	0	0	0.00
12/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	4	0	0	0	0.00
12/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	4	0	0	0	0.00
12/04/2021	R213 On 05-August-21			Bond Future	10.04	84.8564	84.7288	84.8564	0.00
12/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5409	6	5	6	0.00
12/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3368	3	3	3	0.00
12/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5697	6	6	6	0.00
12/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1541	2	2	2	0.00
12/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5661	6	6	6	0.00
12/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5625	6	6	6	0.00
12/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1503	2	2	2	0.00
12/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1489	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2819	3	3	3	0.00
12/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5344	5	5	5	0.00
12/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1476	1	1	1	0.00
12/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1585	2	2	2	0.00
12/04/2021	R213 On 04-November-21			Bond Future	10.25	82.2612	82.1319	82.2612	0.00
12/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6432	7	6	7	0.00
12/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6398	7	6	7	0.00
12/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6466	7	6	7	0.00
12/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2224	2	2	2	0.00
12/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2210	2	2	2	0.00
12/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2196	2	2	2	0.00
12/04/2021	R213 On 03-February-22			Bond Future	10.48	83.1819	83.0511	83.1819	0.00
12/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3475	4	3	4	0.00
12/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2410	2	2	2	0.00
12/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3241	3	3	3	0.00
12/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2104	2	2	2	0.00
12/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2841	3	3	3	0.00
12/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2819	3	3	3	0.00
12/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1091	1	1	1	102.00
12/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	930	1	1	1	200.00
12/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2862	3	3	3	0.00
12/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5418	5	5	5	0.00
12/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6769	7	7	7	200.00
12/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10885	11	11	11	0.00
12/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	10069	10	10	10	0.00
12/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5479	5	5	5	0.00
12/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5449	5	5	5	0.00
12/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4921	5	5	5	200.00
12/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6117	6	6	6	102.00
12/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4646	5	5	5	102.00
12/04/2021	R213 On 05-May-22			Bond Future	10.73	10.6400	80.3970	10.6400	0.00
12/04/2021	R213 On 05-May-22	10.64	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R213 On 05-May-22	10.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R213 On 05-May-22	10.63	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R213 On 05-May-22	10.65	Put	Bond Future	402	0	0	0	0.00
12/04/2021	R213 On 05-May-22	10.63	Put	Bond Future	500	0	0	0	0.00
12/04/2021	R213 On 05-May-22	10.64	Put	Bond Future	451	0	0	0	0.00
12/04/2021	R214 On 06-May-21			Bond Future	10.96	65.4102	65.4508	65.4102	15,384.00
12/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6907	7	7	7	0.00
12/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6863	7	7	7	0.00
12/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6819	7	7	7	0.00
12/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	134	0	0	0	0.00
12/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	130	0	0	0	0.00
12/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	127	0	0	0	0.00
12/04/2021	R214 On 05-August-21			Bond Future	11.16	66.0971	66.1379	66.0971	0.00
12/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6243	6	6	6	0.00
12/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6278	6	6	6	0.00
12/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6207	6	6	6	0.00
12/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1741	2	2	2	0.00
12/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1768	2	2	2	0.00
12/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1754	2	2	2	0.00
12/04/2021	R214 On 04-November-21			Bond Future	11.35	63.5476	63.5885	63.5476	0.00
12/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7889	8	8	8	0.00
12/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7856	8	8	8	0.00
12/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7822	8	8	8	0.00
12/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2271	2	2	2	0.00
12/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2246	2	2	2	0.00
12/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2259	2	2	2	0.00
12/04/2021	R214 On 03-February-22			Bond Future	11.55	64.2590	64.3002	64.2590	0.00
12/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4206	4	4	4	0.00
12/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4181	4	4	4	0.00
12/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4232	4	4	4	0.00
12/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5031	5	5	5	0.00
12/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5003	5	5	5	0.00
12/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4976	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2021	R214 On 05-May-22			Bond Future	11.76	11.7400	61.7004	11.7400	0.00
12/04/2021	R214 On 05-May-22	11.74	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R214 On 05-May-22	11.73	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R214 On 05-May-22	11.75	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R214 On 05-May-22	11.73	Put	Bond Future	171	0	0	0	0.00
12/04/2021	R214 On 05-May-22	11.74	Put	Bond Future	120	0	0	0	0.00
12/04/2021	R214 On 05-May-22	11.75	Put	Bond Future	69	0	0	0	0.00
12/04/2021	R248 On 06-May-21			Bond Future	11.00	82.2671	82.3541	82.2671	135,329.00
12/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8747	9	9	9	0.00
12/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8692	9	9	9	0.00
12/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1576	2	2	2	1,030.00
12/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3617	4	4	4	1,030.00
12/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8802	9	9	9	0.00
12/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	208	0	0	0	0.00
12/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1268	1	1	1	0.00
12/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2749	3	3	3	0.00
12/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	95	0	0	0	0.00
12/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6312	6	6	6	0.00
12/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	891	1	1	1	0.00
12/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	101	0	0	0	0.00
12/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2328	2	2	2	0.00
12/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	98	0	0	0	0.00
12/04/2021	R248 On 05-August-21			Bond Future	11.20	83.1310	83.2185	83.1310	20,000.00
12/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1837	2	2	2	1,000.00
12/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	961	1	1	1	0.00
12/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9528	9	10	9	0.00
12/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9485	9	9	9	0.00
12/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4002	4	4	4	1,000.00
12/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1439	1	1	1	1,300.00
12/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2984	3	3	3	1,300.00
12/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2097	2	2	2	0.00
12/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9571	10	10	10	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
12/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1352	1	1	1	0.00
12/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1339	1	1	1	0.00
12/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6438	7	6	7	0.00
12/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5107	5	5	5	0.00
12/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6942	7	7	7	0.00
12/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4008	4	4	4	0.00
12/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1325	1	1	1	0.00
12/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8106	8	8	8	0.00
12/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10068	10	10	10	0.00
12/04/2021	R248 On 04-November-21			Bond Future	11.39	79.6346	79.7229	79.6346	0.00
12/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10788	11	11	11	0.00
12/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10750	11	11	11	0.00
12/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10827	11	11	11	0.00
12/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2062	2	2	2	0.00
12/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2093	2	2	2	0.00
12/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2077	2	2	2	0.00
12/04/2021	R248 On 03-February-22			Bond Future	11.60	80.5262	80.6152	80.5262	0.00
12/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5035	5	5	5	0.00
12/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5003	5	5	5	0.00
12/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4972	5	5	5	0.00
12/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5750	6	6	6	0.00
12/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5819	6	6	6	0.00
12/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5785	6	6	6	0.00
12/04/2021	R248 On 05-May-22			Bond Future	11.82	11.8000	77.0527	11.8000	0.00
12/04/2021	R248 On 05-May-22	11.81	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R248 On 05-May-22	11.79	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R248 On 05-May-22	11.80	Call	Bond Future	0	0	0	0	0.00
12/04/2021	R248 On 05-May-22	11.79	Put	Bond Future	162	0	0	0	0.00
12/04/2021	R248 On 05-May-22	11.81	Put	Bond Future	37	0	0	0	0.00
12/04/2021	R248 On 05-May-22	11.80	Put	Bond Future	99	0	0	0	0.00