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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/12/2021 TO: 13/12/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	2025 On 03-February-22			Bond Future	154.73	154.6993	154.7317	154.6993	5,416.00
13/12/2021	2025 On 05-May-22			Bond Future	156.60	156.5707	156.6024	156.5707	164.00
13/12/2021	2025 On 04-August-22			Bond Future	156.95	156.9153	156.9472	156.9153	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
13/12/2021	2025 On 03-November-22			Bond Future	158.94	158.9111	158.9429	158.9111	0.00
13/12/2021	2029 On 03-February-22			Bond Future	113.20	113.5666	113.2009	113.5666	3,872.00
13/12/2021	2029 On 05-May-22			Bond Future	113.37	113.7429	113.3720	113.7429	186.00
13/12/2021	2029 On 04-August-22			Bond Future	114.79	115.1645	114.7887	115.1645	0.00
13/12/2021	2029 On 03-November-22			Bond Future	115.02	115.4054	115.0246	115.4054	0.00
13/12/2021	2030 On 03-February-22			Bond Future	9.60	91.4202	91.3917	91.4202	83,592.00
13/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	117	0	0	0	0.00
13/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	2232	2	2	2	0.00
13/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	6247	6	6	6	0.00
13/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1294	1	1	1	1,000.00
13/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	1824	2	2	2	0.00
13/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	909	1	1	1	0.00
13/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	888	1	1	1	0.00
13/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	17	0	0	0	101.00
13/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	144	0	0	0	1,000.00
13/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	1889	2	2	2	950.00
13/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	931	1	1	1	0.00
13/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	826	1	1	1	0.00
13/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	353	0	0	0	0.00
13/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	729	1	1	1	0.00
13/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	482	1	0	1	950.00
13/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	2584	3	3	3	0.00
13/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	2036	2	2	2	101.00
13/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	2990	3	3	3	0.00
13/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	1870	2	2	2	0.00
13/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	1713	2	2	2	0.00
13/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	865	1	1	1	0.00
13/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	699	1	1	1	8,000.00
13/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	4134	4	4	4	0.00
13/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	6563	7	7	7	0.00
13/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	4381	4	4	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
13/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	1775	2	2	2	0.00
13/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	1744	2	2	2	0.00
13/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	901	1	1	1	101.00
13/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1297	1	1	1	0.00
13/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	67	0	0	0	1,000.00
13/12/2021	2030 On 05-May-22			Bond Future	9.82	92.5042	92.4746	92.5042	14,763.00
13/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	6340	6	6	6	0.00
13/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	3201	3	3	3	0.00
13/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	388	0	0	0	200.00
13/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	463	0	0	0	1,800.00
13/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	1092	1	1	1	0.00
13/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	33	0	0	0	200.00
13/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	3233	3	3	3	0.00
13/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	3266	3	3	3	0.00
13/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2468	3	2	3	0.00
13/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	91	0	0	0	1,800.00
13/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	191	0	0	0	1,073.00
13/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	8993	9	9	9	0.00
13/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	5609	6	6	6	0.00
13/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	5255	5	5	5	0.00
13/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1337	1	1	1	0.00
13/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1353	1	1	1	200.00
13/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	11276	11	11	11	0.00
13/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	7258	7	7	7	0.00
13/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3471	3	3	3	1,073.00
13/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1369	1	1	1	0.00
13/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	494	1	0	1	1,800.00
13/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	1814	2	2	2	1,073.00
13/12/2021	2030 On 04-August-22			Bond Future	10.05	89.5850	89.5549	89.5850	0.00
13/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	756	1	1	1	800.00
13/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1497	2	1	2	0.00
13/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	237	0	0	0	800.00
13/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1515	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
13/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1534	2	2	2	0.00
13/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	5366	5	5	5	0.00
13/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1178	1	1	1	800.00
13/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	3947	4	4	4	0.00
13/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	3979	4	4	4	0.00
13/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	9206	9	9	9	0.00
13/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	4010	4	4	4	0.00
13/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	5754	6	6	6	0.00
13/12/2021	2030 On 03-November-22			Bond Future	10.28	90.7535	90.7226	90.7535	0.00
13/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2575	3	3	3	0.00
13/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2553	3	3	3	0.00
13/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2598	3	3	3	0.00
13/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3432	3	3	3	0.00
13/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3481	3	3	3	0.00
13/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3456	3	3	3	0.00
13/12/2021	2032 On 03-February-22			Bond Future	10.04	91.6667	91.7227	91.6667	124,446.00
13/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	19	0	0	0	198.00
13/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	63	0	0	0	97.00
13/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	393	0	0	0	0.00
13/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	5005	5	5	5	0.00
13/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	5250	5	5	5	0.00
13/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	2883	3	3	3	0.00
13/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	2925	3	3	3	0.00
13/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	1736	2	2	2	0.00
13/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	2511	3	3	3	0.00
13/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	1032	1	1	1	900.00
13/12/2021	2032 On 03-February-22	10.04	Call	Bond Future	1418	0	1	0	100.00
13/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	466	0	0	0	210.00
13/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	2841	3	3	3	0.00
13/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	3862	4	4	4	0.00
13/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	2799	3	3	3	0.00
13/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	822	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
13/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	407	0	0	0	400.00
13/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	548	1	1	1	0.00
13/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	6137	6	6	6	0.00
13/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	3272	3	3	3	0.00
13/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	3815	4	4	4	0.00
13/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	374	0	0	0	0.00
13/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	493	1	0	1	210.00
13/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	112	0	0	0	210.00
13/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	6900	7	7	7	0.00
13/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	3126	3	3	3	0.00
13/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	2167	2	2	2	198.00
13/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	1848	2	2	2	900.00
13/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	633	1	1	1	0.00
13/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	365	0	0	0	97.00
13/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	619	1	1	1	0.00
13/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	592	1	1	1	198.00
13/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	740	1	1	1	400.00
13/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	2944	3	3	3	0.00
13/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	2726	3	3	3	0.00
13/12/2021	2032 On 03-February-22	10.04	Put	Bond Future	1418	0	1	0	0.00
13/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	1159	1	1	1	97.00
13/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	605	1	1	1	0.00
13/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	182	0	0	0	400.00
13/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	205	0	0	0	900.00
13/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	3173	3	3	3	0.00
13/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	5488	6	5	6	0.00
13/12/2021	2032 On 05-May-22			Bond Future	10.24	88.6068	88.6628	88.6068	20,406.00
13/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	5196	5	5	5	0.00
13/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	5113	5	5	5	0.00
13/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	764	1	1	1	780.00
13/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	2105	2	2	2	780.00
13/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	2426	2	2	2	993.00
13/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	5790	6	6	6	0.00

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13/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	4947	5	5	5	0.00
13/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	5155	5	5	5	0.00
13/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	886	1	1	1	0.00
13/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	2171	2	2	2	0.00
13/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	942	1	1	1	993.00
13/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	897	1	1	1	0.00
13/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	738	1	1	1	780.00
13/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2468	3	2	3	0.00
13/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	4606	5	5	5	0.00
13/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	875	1	1	1	0.00
13/12/2021	2032 On 04-August-22			Bond Future	10.46	89.6433	89.6998	89.6433	0.00
13/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	6914	7	7	7	0.00
13/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	8109	8	8	8	0.00
13/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	2134	2	2	2	0.00
13/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	2159	2	2	2	0.00
13/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	2184	2	2	2	0.00
13/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	1107	1	1	1	800.00
13/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	313	0	0	0	800.00
13/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	8942	9	9	9	0.00
13/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	5249	5	5	5	0.00
13/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3549	4	4	4	0.00
13/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3519	4	4	4	0.00
13/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	750	1	1	1	0.00
13/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	975	1	1	1	800.00
13/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3488	4	3	4	0.00
13/12/2021	2032 On 03-November-22			Bond Future	10.67	86.6670	86.7239	86.6670	0.00
13/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	3234	3	3	3	0.00
13/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3291	3	3	3	0.00
13/12/2021	2033 On 03-February-22			Bond Future	110.31	111.1026	110.3068	111.1026	7,393.00
13/12/2021	2033 On 05-May-22			Bond Future	110.36	111.1674	110.3612	111.1674	2,121.00
13/12/2021	2033 On 04-August-22			Bond Future	111.74	112.5568	111.7403	112.5568	0.00
13/12/2021	2033 On 03-November-22			Bond Future	111.86	112.6838	111.8568	112.6838	0.00

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13/12/2021	2037 On 03-February-22			Bond Future	10.78	83.4933	83.4227	83.4933	119,322.00
13/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	4623	5	5	5	0.00
13/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4521	5	5	5	0.00
13/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4572	5	5	5	0.00
13/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	361	0	0	0	0.00
13/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	378	0	0	0	0.00
13/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	370	0	0	0	0.00
13/12/2021	2037 On 05-May-22			Bond Future	10.98	84.4834	84.4113	84.4834	11,855.00
13/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	6147	6	6	6	0.00
13/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	6057	6	6	6	0.00
13/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	6102	6	6	6	0.00
13/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	1005	1	1	1	0.00
13/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	1029	1	1	1	0.00
13/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	1017	1	1	1	0.00
13/12/2021	2037 On 04-August-22			Bond Future	11.18	81.2154	81.1423	81.2154	0.00
13/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	2411	2	2	2	0.00
13/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	3305	3	3	3	1,050.00
13/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	4025	4	4	4	0.00
13/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	729	1	1	1	50.00
13/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	6105	6	6	6	0.00
13/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	2357	2	2	2	0.00
13/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	2384	2	2	2	0.00
13/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	4176	4	4	4	0.00
13/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1651	2	2	2	1,050.00
13/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	4105	4	4	4	0.00
13/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	7729	8	8	8	0.00
13/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	4140	4	4	4	50.00
13/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2615	3	3	3	50.00
13/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	3152	3	3	3	0.00
13/12/2021	2037 On 03-November-22			Bond Future	11.38	82.2797	82.2054	82.2797	0.00
13/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3474	4	3	4	0.00
13/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3533	4	4	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
13/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3503	4	4	4	0.00
13/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3927	4	4	4	0.00
13/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	3956	4	4	4	0.00
13/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3897	4	4	4	0.00
13/12/2021	2038 On 03-February-22			Bond Future	125.90	125.8868	125.9023	125.8868	6,294.00
13/12/2021	2038 On 05-May-22			Bond Future	127.42	127.4097	127.4245	127.4097	677.00
13/12/2021	2038 On 04-August-22			Bond Future	127.20	127.1884	127.2034	127.1884	0.00
13/12/2021	2038 On 03-November-22			Bond Future	128.82	128.8063	128.8209	128.8063	0.00
13/12/2021	2040 On 03-February-22			Bond Future	10.91	85.5194	85.3015	85.5194	89,884.00
13/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	820	1	1	1	2,000.00
13/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	4815	5	5	5	0.00
13/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	4869	5	5	5	0.00
13/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	4923	5	5	5	0.00
13/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	435	0	0	0	0.00
13/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	426	0	0	0	0.00
13/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	416	0	0	0	0.00
13/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	2975	3	3	3	0.00
13/12/2021	2040 On 05-May-22			Bond Future	11.10	86.5335	86.3123	86.5335	8,568.00
13/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6223	6	6	6	0.00
13/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6271	6	6	6	0.00
13/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	216	0	0	0	1,200.00
13/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	11873	12	12	12	0.00
13/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6319	7	6	7	0.00
13/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1243	1	1	1	1,200.00
13/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4903	5	5	5	0.00
13/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	1085	1	1	1	0.00
13/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	306	0	0	0	1,200.00
13/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	1098	1	1	1	0.00
13/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9514	9	10	9	0.00
13/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	1110	1	1	1	0.00
13/12/2021	2040 On 04-August-22			Bond Future	11.30	83.0389	82.8148	83.0389	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
13/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	7241	7	7	7	0.00
13/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2543	3	3	3	0.00
13/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	296	0	0	0	460.00
13/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1660	2	2	2	460.00
13/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2572	3	3	3	0.00
13/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2602	3	3	3	0.00
13/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	4257	4	4	4	0.00
13/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11834	12	12	12	0.00
13/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1464	1	1	1	460.00
13/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4295	4	4	4	0.00
13/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5717	6	6	6	0.00
13/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4333	4	4	4	0.00
13/12/2021	2040 On 03-November-22			Bond Future	11.49	84.1275	83.9003	84.1275	0.00
13/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3728	4	4	4	0.00
13/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3664	4	4	4	0.00
13/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3696	4	4	4	0.00
13/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4243	4	4	4	0.00
13/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4307	4	4	4	0.00
13/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4275	4	4	4	0.00
13/12/2021	2044 On 03-February-22			Bond Future	10.95	82.3096	82.0147	82.3096	59,613.00
13/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	4850	5	5	5	0.00
13/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	4743	5	5	5	0.00
13/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	4796	5	5	5	0.00
13/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	462	0	0	0	0.00
13/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	472	0	0	0	0.00
13/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	452	0	0	0	0.00
13/12/2021	2044 On 05-May-22			Bond Future	11.13	83.2857	82.9867	83.2857	5,735.00
13/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6266	7	6	7	0.00
13/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6170	6	6	6	0.00
13/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6218	6	6	6	0.00
13/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1148	1	1	1	0.00
13/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1161	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
13/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1135	1	1	1	0.00
13/12/2021	2044 On 04-August-22			Bond Future	11.33	79.8782	79.5753	79.8782	0.00
13/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2694	3	3	3	0.00
13/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2633	3	3	3	0.00
13/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2663	3	3	3	0.00
13/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	4250	4	4	4	0.00
13/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4289	4	4	4	0.00
13/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	4213	4	4	4	0.00
13/12/2021	2044 On 03-November-22			Bond Future	11.51	80.9255	80.6186	80.9255	0.00
13/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3642	4	4	4	0.00
13/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3674	4	4	4	0.00
13/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3706	4	4	4	0.00
13/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	4333	4	4	4	0.00
13/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4367	4	4	4	0.00
13/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4400	4	4	4	0.00
13/12/2021	2046 On 03-February-22			Bond Future	114.63	115.4841	114.6259	115.4841	15,506.00
13/12/2021	2046 On 05-May-22			Bond Future	114.13	114.9997	114.1301	114.9997	171.00
13/12/2021	2046 On 04-August-22			Bond Future	115.56	116.4372	115.5564	116.4372	0.00
13/12/2021	2046 On 03-November-22			Bond Future	115.10	115.9951	115.1033	115.9951	0.00
13/12/2021	2050 On 03-February-22			Bond Future	116.74	117.3842	116.7357	117.3842	9,280.00
13/12/2021	2050 On 05-May-22			Bond Future	118.15	118.8041	118.1469	118.8041	379.00
13/12/2021	2050 On 04-August-22			Bond Future	117.61	118.2751	117.6098	118.2751	0.00
13/12/2021	2050 On 03-November-22			Bond Future	119.11	119.7796	119.1053	119.7796	0.00
13/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	AL37 On 03-February-22			Index Future	809.63	808.6450	809.6260	808.6450	0.00
13/12/2021	AL37 On 05-May-22			Index Future	819.21	818.2270	819.2120	818.2270	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
13/12/2021	AL37 On 04-August-22			Index Future	829.14	828.1490	829.1420	828.1490	0.00
13/12/2021	AL37 On 03-November-22			Index Future	839.60	838.5930	839.5950	838.5930	0.00
13/12/2021	AL7T On 03-February-22			Index Future	921.65	921.4350	921.6540	921.4350	0.00
13/12/2021	AL7T On 05-May-22			Index Future	932.57	932.3540	932.5660	932.3540	0.00
13/12/2021	AL7T On 04-August-22			Index Future	943.87	943.6600	943.8710	943.6600	0.00
13/12/2021	AL7T On 03-November-22			Index Future	955.77	955.5600	955.7700	955.5600	0.00
13/12/2021	ALBI On 03-February-22			Index Future	816.57	817.0990	816.5720	817.0990	193.00
13/12/2021	ALBI On 05-May-22			Index Future	826.24	826.7810	826.2400	826.7810	29.00
13/12/2021	ALBI On 04-August-22			Index Future	836.26	836.8070	836.2560	836.8070	0.00
13/12/2021	ALBI On 03-November-22			Index Future	846.80	847.3600	846.7980	847.3600	0.00
13/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C050 On 31-December-50			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
13/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2021	ES33 On 03-February-22			Bond Future	11.54	77.5606	77.5360	77.5606	263.00
13/12/2021	ES33 On 05-May-22			Bond Future	11.78	74.7213	74.6958	74.7213	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	ES33 On 04-August-22			Bond Future	12.03	75.6076	75.5815	75.6076	0.00
13/12/2021	ES33 On 03-November-22			Bond Future	12.29	72.8402	72.8136	72.8402	0.00
13/12/2021	ES42 On 03-February-22			Bond Future	12.00	76.2839	76.0714	76.2839	3,579.00
13/12/2021	ES42 On 05-May-22			Bond Future	12.22	72.9482	72.7327	72.9482	1,190.00
13/12/2021	ES42 On 04-August-22			Bond Future	12.45	73.8120	73.5936	73.8120	0.00
13/12/2021	ES42 On 03-November-22			Bond Future	12.69	70.5424	70.3209	70.5424	0.00
13/12/2021	GOVI On 03-February-22			GOVI	806.02	806.5330	806.0220	806.5330	983.00
13/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	132820	14	13	14	0.00
13/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	132720	14	13	14	0.00
13/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	132620	14	13	14	0.00
13/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 05-May-22			GOVI	815.57	816.0900	815.5650	816.0900	0.00
13/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	273350	28	27	28	0.00
13/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	273250	28	27	28	0.00
13/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	273150	28	27	28	0.00
13/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 04-August-22			GOVI	825.45	825.9860	825.4510	825.9860	0.00
13/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	61910	7	6	7	0.00
13/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	61810	7	6	7	0.00
13/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	61710	7	6	7	0.00
13/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 03-November-22			GOVI	835.86	836.4030	835.8580	836.4030	0.00
13/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	154280	16	15	16	0.00
13/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	154480	16	15	16	0.00
13/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	154380	16	15	16	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
13/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
13/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
13/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2021	IGOV On 03-February-22			Index Future	304.90	305.8490	304.9010	305.8490	483.00
13/12/2021	IGOV On 05-May-22			Index Future	308.59	309.5480	308.5850	309.5480	16.00
13/12/2021	IGOV On 04-August-22			Index Future	312.40	313.3760	312.4000	313.3760	0.00
13/12/2021	IGOV On 03-November-22			Index Future	316.41	317.4010	316.4110	317.4010	0.00
13/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
13/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.88	96.1250	96.1250	96.1250	0.00
13/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0650	96.0650	96.0650	0.00
13/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.18	95.8200	95.8200	95.8200	0.00
13/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7550	95.7450	95.7550	0.00
13/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.56	95.4400	95.4400	95.4400	0.00
13/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.62	95.3800	95.3800	95.3800	0.00
13/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1300	95.1300	95.1300	72.00
13/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.27	94.7450	94.7350	94.7450	0.00
13/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.72	94.2800	94.2800	94.2800	68.00
13/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.96	94.0300	94.0400	94.0300	0.00
13/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.27	93.7350	93.7350	93.7350	0.00
13/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.5650	93.5650	93.5650	75.00
13/12/2021	R023 On 03-February-22			Bond Future	5.20	106.0480	106.0277	106.0480	16,327.00
13/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	121	0	0	0	0.00
13/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	125	0	0	0	0.00
13/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	129	0	0	0	0.00
13/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	253	0	0	0	0.00
13/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	259	0	0	0	0.00
13/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	266	0	0	0	0.00
13/12/2021	R023 On 05-May-22			Bond Future	5.33	103.3943	103.3731	103.3943	835.00
13/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	831	1	1	1	0.00
13/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	838	1	1	1	0.00
13/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	845	1	1	1	0.00
13/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	69	0	0	0	0.00
13/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	70	0	0	0	0.00
13/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	71	0	0	0	0.00
13/12/2021	R023 On 04-August-22			Bond Future	5.51	104.6311	104.6091	104.6311	0.00
13/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	424	0	0	0	0.00
13/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	428	0	0	0	0.00
13/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	432	0	0	0	0.00
13/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	134	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
13/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	135	0	0	0	0.00
13/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	137	0	0	0	0.00
13/12/2021	R023 On 03-November-22			Bond Future	5.88	102.0578	102.0355	102.0578	0.00
13/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	361	0	0	0	0.00
13/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	357	0	0	0	0.00
13/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	359	0	0	0	0.00
13/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	241	0	0	0	0.00
13/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	242	0	0	0	0.00
13/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	240	0	0	0	0.00
13/12/2021	R035 On 03-February-22			Bond Future	10.59	91.9792	91.9432	91.9792	108,629.00
13/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	82	0	0	0	683.00
13/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	429	0	0	0	280.00
13/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	4870	5	5	5	0.00
13/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	4411	4	4	4	0.00
13/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	7781	8	8	8	0.00
13/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	3478	4	3	4	0.00
13/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	673	1	1	1	500.00
13/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	219	0	0	0	200.00
13/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	6978	7	7	7	0.00
13/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	4614	5	5	5	0.00
13/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	5181	5	5	5	0.00
13/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	4310	4	4	4	0.00
13/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	4360	4	4	4	0.00
13/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	3384	3	3	3	0.00
13/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	3766	4	4	4	0.00
13/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	911	1	1	1	1,600.00
13/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1660	2	2	2	0.00
13/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	1798	2	2	2	0.00
13/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	887	1	1	1	0.00
13/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	713	1	1	1	200.00
13/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	2863	3	3	3	0.00
13/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2511	3	3	3	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	2955	3	3	3	0.00
13/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1541	2	2	2	200.00
13/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2469	2	2	2	0.00
13/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	621	1	1	1	1,600.00
13/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	418	0	0	0	0.00
13/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	427	0	0	0	0.00
13/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	291	0	0	0	683.00
13/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	374	0	0	0	200.00
13/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	334	0	0	0	500.00
13/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	125	0	0	0	280.00
13/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	4654	5	5	5	0.00
13/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	545	1	1	1	200.00
13/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1424	1	1	1	683.00
13/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	84	0	0	0	1,800.00
13/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	409	0	0	0	0.00
13/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	648	1	1	1	280.00
13/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	3644	4	4	4	0.00
13/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	6040	6	6	6	0.00
13/12/2021	R035 On 05-May-22			Bond Future	10.79	88.5913	88.5542	88.5913	8,926.00
13/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	6053	6	6	6	0.00
13/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2678	3	3	3	0.00
13/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	10760	11	11	11	0.00
13/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	5962	6	6	6	0.00
13/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	6008	6	6	6	0.00
13/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	2357	2	2	2	1,200.00
13/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	2795	3	3	3	0.00
13/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	960	1	1	1	0.00
13/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	971	1	1	1	0.00
13/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	298	0	0	0	1,200.00
13/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2494	3	2	3	1,200.00
13/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	948	1	1	1	0.00
13/12/2021	R035 On 04-August-22			Bond Future	11.00	89.6252	89.5874	89.6252	0.00
13/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3586	4	4	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
13/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	7804	8	8	8	0.00
13/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	2394	2	2	2	0.00
13/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	1848	2	2	2	400.00
13/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	2339	2	2	2	0.00
13/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	2367	2	2	2	0.00
13/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	622	1	1	1	100.00
13/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	2125	2	2	2	0.00
13/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	362	0	0	0	400.00
13/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	9907	10	10	10	0.00
13/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4329	4	4	4	100.00
13/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	8032	8	8	8	0.00
13/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	4744	5	5	5	0.00
13/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	4012	4	4	4	0.00
13/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	4046	4	4	4	0.00
13/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	2804	3	3	3	100.00
13/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	3978	4	4	4	0.00
13/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	1095	1	1	1	400.00
13/12/2021	R035 On 03-November-22			Bond Future	11.21	86.3187	86.2801	86.3187	0.00
13/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	3445	3	3	3	0.00
13/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	3415	3	3	3	0.00
13/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	3474	4	3	4	0.00
13/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	3820	4	4	4	0.00
13/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	3879	4	4	4	0.00
13/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	3849	4	4	4	0.00
13/12/2021	R186 On 03-February-22			Bond Future	7.95	111.3753	111.5044	111.3753	69,931.00
13/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	128	0	0	0	0.00
13/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	133	0	0	0	0.00
13/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	138	0	0	0	0.00
13/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	2938	3	3	3	0.00
13/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	2976	3	3	3	0.00
13/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	3015	3	3	3	0.00
13/12/2021	R186 On 05-May-22			Bond Future	8.17	112.6951	112.8249	112.6951	4,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2730	3	3	3	0.00
13/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	1881	2	2	2	0.00
13/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3602	4	4	4	0.00
13/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	1904	2	2	2	0.00
13/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	1995	2	2	2	454.00
13/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	1058	1	1	1	435.00
13/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	109	0	0	0	3,600.00
13/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	4356	4	4	4	0.00
13/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	1926	2	2	2	0.00
13/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1538	1	2	1	454.00
13/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	330	0	0	0	435.00
13/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	514	0	1	0	3,600.00
13/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3317	3	3	3	0.00
13/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	3960	4	4	4	0.00
13/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1664	2	2	2	0.00
13/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1336	1	1	1	0.00
13/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	426	0	0	0	454.00
13/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	6053	6	6	6	0.00
13/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2229	2	2	2	0.00
13/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1287	1	1	1	0.00
13/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1353	1	1	1	0.00
13/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	591	1	1	1	454.00
13/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1370	1	1	1	0.00
13/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	882	1	1	1	4,035.00
13/12/2021	R186 On 04-August-22			Bond Future	8.41	108.7426	108.8738	108.7426	0.00
13/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1479	1	1	1	0.00
13/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1462	1	1	1	0.00
13/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	232	0	0	0	3,600.00
13/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1497	1	1	1	0.00
13/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	1180	1	1	1	3,600.00
13/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5568	5	6	5	0.00
13/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	558	1	1	1	3,600.00
13/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2475	3	2	3	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
13/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	5859	6	6	6	0.00
13/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	2884	3	3	3	0.00
13/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2516	3	3	3	0.00
13/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2495	3	2	3	0.00
13/12/2021	R186 On 03-November-22			Bond Future	8.65	110.1514	110.2838	110.1514	0.00
13/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	2127	2	2	2	0.00
13/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	2091	2	2	2	0.00
13/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	2109	2	2	2	0.00
13/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2508	3	3	3	0.00
13/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2525	3	3	3	0.00
13/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2490	3	2	3	0.00
13/12/2021	R197 On 03-February-22			Bond Future	322.08	322.2282	322.0758	322.2282	1,132.00
13/12/2021	R197 On 05-May-22			Bond Future	325.97	326.1256	325.9692	326.1256	237.00
13/12/2021	R197 On 04-August-22			Bond Future	321.68	321.8403	321.6818	321.8403	0.00
13/12/2021	R197 On 03-November-22			Bond Future	325.77	325.9344	325.7729	325.9344	0.00
13/12/2021	R202 On 03-February-22			Bond Future	241.06	242.6679	241.0637	242.6679	7,693.00
13/12/2021	R202 On 05-May-22			Bond Future	243.98	245.6030	243.9777	245.6030	413.00
13/12/2021	R202 On 04-August-22			Bond Future	242.59	244.2315	242.5856	244.2315	0.00
13/12/2021	R202 On 03-November-22			Bond Future	245.67	247.3377	245.6703	247.3377	0.00
13/12/2021	R209 On 03-February-22			Bond Future	10.55	71.0313	70.9965	71.0313	20,306.00
13/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	3140	3	3	3	0.00
13/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	3056	3	3	3	0.00
13/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	3098	3	3	3	0.00
13/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	493	1	0	1	0.00
13/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	504	1	1	1	0.00
13/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	482	1	0	1	0.00
13/12/2021	R209 On 05-May-22			Bond Future	10.73	68.7319	68.6963	68.7319	5,396.00
13/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	4699	5	5	5	0.00
13/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	6930	7	7	7	0.00
13/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4660	5	5	5	0.00
13/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	344	0	0	0	8,525.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	2274	2	2	2	0.00
13/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4621	5	5	5	0.00
13/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	951	1	1	1	0.00
13/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	2162	2	2	2	12,050.00
13/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	5988	6	6	6	0.00
13/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	939	1	1	1	0.00
13/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	478	0	0	0	12,050.00
13/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	928	1	1	1	0.00
13/12/2021	R209 On 04-August-22			Bond Future	10.91	69.5344	69.4980	69.5344	0.00
13/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	1907	2	2	2	0.00
13/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	1952	2	2	2	0.00
13/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	1929	2	2	2	0.00
13/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3733	4	4	4	0.00
13/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3765	4	4	4	0.00
13/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3701	4	4	4	0.00
13/12/2021	R209 On 03-November-22			Bond Future	11.10	67.3023	67.2654	67.3023	0.00
13/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	2973	3	3	3	0.00
13/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	2999	3	3	3	0.00
13/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	3025	3	3	3	0.00
13/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3367	3	3	3	0.00
13/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	3394	3	3	3	0.00
13/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3420	3	3	3	0.00
13/12/2021	R210 On 03-February-22			Bond Future	212.82	212.9255	212.8205	212.9255	1,449.00
13/12/2021	R210 On 05-May-22			Bond Future	212.54	212.6488	212.5413	212.6488	104.00
13/12/2021	R210 On 04-August-22			Bond Future	215.20	215.3067	215.1972	215.3067	0.00
13/12/2021	R210 On 03-November-22			Bond Future	215.02	215.1301	215.0190	215.1301	0.00
13/12/2021	R213 On 03-February-22			Bond Future	9.86	86.1978	86.2220	86.1978	22,660.00
13/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	162	0	0	0	220.00
13/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2590	3	3	3	0.00
13/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	4017	4	4	4	0.00
13/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	2223	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
13/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	2295	2	2	2	0.00
13/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1595	2	2	2	0.00
13/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	213	0	0	0	430.00
13/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	679	1	1	1	0.00
13/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	1056	1	1	1	0.00
13/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1626	2	2	2	0.00
13/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	31	0	0	0	102.00
13/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	13	0	0	0	200.00
13/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1656	2	2	2	0.00
13/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	4320	4	4	4	0.00
13/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1718	2	2	2	0.00
13/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	999	1	1	1	430.00
13/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	225	0	0	0	220.00
13/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	1041	1	1	1	0.00
13/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	3663	4	4	4	0.00
13/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	2172	2	2	2	200.00
13/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	6798	7	7	7	0.00
13/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	5839	6	6	6	0.00
13/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	266	0	0	0	430.00
13/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	1063	1	1	1	0.00
13/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	1592	2	2	2	102.00
13/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	1084	1	1	1	0.00
13/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	702	1	1	1	220.00
13/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	733	1	1	1	200.00
13/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	590	1	1	1	102.00
13/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	4000	4	4	4	0.00
13/12/2021	R213 On 05-May-22			Bond Future	10.06	83.6874	83.7113	83.6874	0.00
13/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	3936	4	4	4	0.00
13/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	3972	4	4	4	0.00
13/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	3900	4	4	4	0.00
13/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	1060	1	1	1	0.00
13/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	1072	1	1	1	0.00
13/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	1085	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
13/12/2021	R213 On 04-August-22			Bond Future	10.28	84.6672	84.6912	84.6672	0.00
13/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1741	2	2	2	0.00
13/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1699	2	2	2	0.00
13/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1720	2	2	2	0.00
13/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3616	4	4	4	0.00
13/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	3676	4	4	4	0.00
13/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3646	4	4	4	0.00
13/12/2021	R213 On 03-November-22			Bond Future	10.49	82.2388	82.2627	82.2388	0.00
13/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	2796	3	3	3	0.00
13/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2748	3	3	3	0.00
13/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2772	3	3	3	0.00
13/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3257	3	3	3	0.00
13/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3281	3	3	3	0.00
13/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3233	3	3	3	0.00
13/12/2021	R214 On 03-February-22			Bond Future	10.90	68.0676	67.8561	68.0676	17,604.00
13/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3226	3	3	3	0.00
13/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3268	3	3	3	0.00
13/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3311	4	3	4	0.00
13/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	520	1	1	1	0.00
13/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	509	0	1	0	0.00
13/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	498	0	0	0	0.00
13/12/2021	R214 On 05-May-22			Bond Future	11.07	65.5946	65.3802	65.5946	441.00
13/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	4571	5	5	5	0.00
13/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4610	5	5	5	0.00
13/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4649	5	5	5	0.00
13/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	1063	1	1	1	0.00
13/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	1051	1	1	1	0.00
13/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	1039	1	1	1	0.00
13/12/2021	R214 On 04-August-22			Bond Future	11.25	66.3595	66.1422	66.3595	0.00
13/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	2118	2	2	2	0.00
13/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	2142	2	2	2	0.00
13/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	2167	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
13/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3643	4	4	4	0.00
13/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3611	4	4	4	0.00
13/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3675	4	4	4	0.00
13/12/2021	R214 On 03-November-22			Bond Future	11.43	63.9479	63.7277	63.9479	0.00
13/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	3083	3	3	3	0.00
13/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	3109	3	3	3	0.00
13/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	3056	3	3	3	0.00
13/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3476	3	3	3	0.00
13/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3503	3	4	3	0.00
13/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3530	3	4	3	0.00
13/12/2021	R248 On 03-February-22			Bond Future	10.89	85.7400	85.4351	85.7400	192,221.00
13/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	208	0	0	0	900.00
13/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	4620	5	5	5	0.00
13/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1121	1	1	1	0.00
13/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	313	0	0	0	1,300.00
13/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2184	2	2	2	1,400.00
13/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	84	0	0	0	0.00
13/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4510	5	5	5	0.00
13/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4565	5	5	5	0.00
13/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	1788	2	2	2	900.00
13/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	28	0	0	0	0.00
13/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	454	1	0	1	100.00
13/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	636	1	1	1	0.00
13/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3573	3	4	3	0.00
13/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8646	8	9	8	0.00
13/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1750	2	2	2	0.00
13/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	515	0	1	0	0.00
13/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5503	5	6	5	0.00
13/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	7013	7	7	7	0.00
13/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1431	1	1	1	0.00
13/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4809	5	5	5	0.00
13/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	4165	4	4	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
13/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2547	2	3	2	0.00
13/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	538	1	1	1	0.00
13/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	526	1	1	1	0.00
13/12/2021	R248 On 05-May-22			Bond Future	11.07	82.3412	82.0320	82.3412	2,035.00
13/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6138	6	6	6	0.00
13/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	6040	6	6	6	0.00
13/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	6089	6	6	6	0.00
13/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1223	1	1	1	0.00
13/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1196	1	1	1	0.00
13/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1209	1	1	1	0.00
13/12/2021	R248 On 04-August-22			Bond Future	11.24	83.3014	82.9882	83.3014	0.00
13/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2734	3	3	3	0.00
13/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2671	3	3	3	0.00
13/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2703	3	3	3	0.00
13/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4470	4	4	4	0.00
13/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4510	4	5	4	0.00
13/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4430	4	4	4	0.00
13/12/2021	R248 On 03-November-22			Bond Future	11.42	79.9762	79.6588	79.9762	0.00
13/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3673	4	4	4	0.00
13/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3706	4	4	4	0.00
13/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	3739	4	4	4	0.00
13/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4484	4	4	4	0.00
13/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4450	4	4	4	0.00
13/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4415	4	4	4	0.00